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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 28/01/2016

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			128.53576	128.53576	128.55096	128.55096			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	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.87	Call			1,680.96000	1.68096	1,665,760		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			1,670.96000	1.67096	1,655,760		0.00	0	0
EL28	On	04/08/2016	126.88	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	126.86	Call			1,690.96000	1.69096	1,675,760		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	04/02/2016			10.82359	77.11171	11.01540	75.93637			0.00	0	2,000
ES33	On	05/05/2016			10.92871	74.70013	11.12710	73.50421			0.00	0	6,776
ES33	On	04/08/2016			11.02626	76.12376	11.23139	74.90616			0.00	0	0
ES33	On	03/11/2016			11.10784	73.87156	11.32003	72.62853			0.00	0	0
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	<b>8,776</b>
ES33	On	04/02/2016	10.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2016	Bond Future	10.01	Put			6,499.11000	6.49911	5,323,770		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			6,637.24000	6.63724	5,461,900		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Put			6,568.13000	6.56813	5,392,790		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			7,286.71000	7.28671	6,090,790		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			7,217.84000	7.21784	6,021,920		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			7,149.07000	7.14907	5,953,150		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			6,056.61000	6.05661	4,839,010		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			6,189.36000	6.18936	4,971,760		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			6,122.94000	6.12294	4,905,340		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	03/11/2016	Bond Future	11.30	Call			0.00000	0.00000	1,127,090		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Put			115.94000	0.11594	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Call			0.00000	0.00000	1,185,010		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Put			58.02000	0.05802	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Call			0.00000	0.00000	1,069,100		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Put			173.93000	0.17393	0,000		0.00	0	0
<b>Total ES33 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>8,776</b>
ES42	On	04/02/2016	Bond Future			10.94818	81.46461	11.14494	80.10806			0.00	0	2,750
ES42	On	05/05/2016	Bond Future			11.05258	78.65969	11.25636	77.27926			0.00	0	4,500
<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	04/02/2016	Bond Future			121.11551	121.11551	121.12859	121.12859			60,557,755.00	500	2,062
I2025	On	05/05/2016	Bond Future			123.26625	123.26625	123.28004	123.28004			0.00	0	3,038
I2025	On	04/08/2016	Bond Future			124.36133	124.36133	124.37762	124.37762			0.00	0	0
<b>Total I2025 Future</b>												<b>60,557,755.00</b>	<b>500</b>	<b>5,100</b>
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			4,861.41000	4.86141	4,874,490		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			4,871.41000	4.87141	4,884,490		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			4,881.41000	4.88141	4,894,490		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			2,709.96000	2.70996	2,723,750		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/05/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put			2,719.96000	2.71996	2,733,750		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			2,729.96000	2.72996	2,743,750		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call			517.62000	0.51762	501,330		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			507.62000	0.50762	491,330		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			527.62000	0.52762	511,330		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>60,557,755.00</b>	<b>500</b>	<b>5,100</b>
I2033	On	04/02/2016	Bond Future			102.65426	102.65426	102.66521	102.66521			0.00	0	185
I2033	On	05/05/2016	Bond Future			103.50184	103.50184	103.51338	103.51338			0.00	0	1,547
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,732</b>
I2033	On	04/02/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			265.21000	0.26521	254,260		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			255.21000	0.25521	244,260		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			275.21000	0.27521	264,260		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Call			1,123.38000	1.12338	1,111,840		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			1,113.38000	1.11338	1,101,840		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			1,103.38000	1.10338	1,091,840		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>1,732</b>
I2038	On	04/02/2016	Bond Future			126.74943	126.74943	126.76312	126.76312			0.00	0	5,433
I2038	On	05/05/2016	Bond Future			129.00014	129.00014	129.01454	129.01454			0.00	0	14,706
I2038	On	04/08/2016	Bond Future			130.04839	130.04839	130.06527	130.06527			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>20,139</b>
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			4,226.88000	4.22688	4,240,570		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			4,236.88000	4.23688	4,250,570		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			4,246.88000	4.24688	4,260,570		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	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			1,985.46000	1.98546	1,999,860		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			1,995.46000	1.99546	2,009,860		0.00	0	0
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			1,975.46000	1.97546	1,989,860		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			755.27000	0.75527	738,390		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			745.27000	0.74527	728,390		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			765.27000	0.76527	748,390		0.00	0	0
<b>Total I2038 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>20,139</b>
I2046	On	04/02/2016	Bond Future			128.08287	128.08287	128.09666	128.09666			0.00	0	227
I2046	On	05/05/2016	Bond Future			128.92758	128.92758	128.94228	128.94228			0.00	0	12,580
I2046	On	04/08/2016	Bond Future			131.37941	131.37941	131.39641	131.39641			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,807</b>
I2046	On	04/02/2016	Bond Future	127.99	Call			106.66000	0.10666	92,870		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			96.66000	0.09666	82,870		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			86.66000	0.08666	72,870		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
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			1,047.72000	1.04772	1,062,420		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			1,057.72000	1.05772	1,072,420		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			1,067.72000	1.06772	1,082,420		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			2,396.41000	2.39641	2,379,410		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			2,386.41000	2.38641	2,369,410		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Call			2,376.41000	2.37641	2,359,410		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2046 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>12,807</b>
I2050	On	04/02/2016	Bond Future			136.93788	136.93788	136.95233	136.95233			0.00	0	1,424
I2050	On	05/05/2016	Bond Future			139.36934	139.36934	139.38489	139.38489			0.00	0	16,388

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	04/08/2016	Bond Future			140.45529	140.45529	140.47326	140.47326			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,812</b>
I2050	On	04/02/2016	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			1,057.67000	1.05767	1,072,120		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			1,037.67000	1.03767	1,052,120		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			1,047.67000	1.04767	1,062,120		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Call			1,394.89000	1.39489	1,379,340		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			1,384.89000	1.38489	1,369,340		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			1,374.89000	1.37489	1,359,340		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Call			1,353.26000	1.35326	1,335,290		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			1,343.26000	1.34326	1,325,290		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			1,333.26000	1.33326	1,315,290		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2050 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>17,812</b>
R186	On	04/02/2016	Bond Future			9.46168	108.36455	9.60812	107.34361		12.24	4,334,582.00	40	51,623
R186	On	05/05/2016	Bond Future			9.54595	110.30340	9.69824	109.26475		11.97	151,115,658.00	1,370	24,936
R186	On	04/08/2016	Bond Future			9.62021	107.10141	9.77853	106.04454		11.88	0.00	0	0
<b>Total R186 Future</b>												<b>155,450,240.00</b>	<b>1,410</b>	<b>76,559</b>
R186	On	04/02/2016	Bond Future	8.85	Call			1.48000	0.00148	4,690	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Put			5,436.41000	5.43641	4,418,680	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Call			57.60000	0.05760	144,170	11.98	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Put			2,936.92000	2.93692	2,002,550	11.98	0.00	0	700
R186	On	04/02/2016	Bond Future	8.75	Call			0.40000	0.00040	1,310	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			6,180.59000	6.18059	5,160,560	11.92	0.00	0	11,695
R186	On	04/02/2016	Bond Future	8.80	Call			0.78000	0.00078	2,530	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Put			5,807.49000	5.80749	4,788,300	11.92	0.00	0	5,000
R186	On	04/02/2016	Bond Future	8.83	Call			1.15000	0.00115	3,680	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.83	Put			5,584.59000	5.58459	4,566,180	11.92	0.00	0	33
R186	On	04/02/2016	Bond Future	8.45	Call			0.00000	0.00000	0,010	11.92	0.00	0	350
R186	On	04/02/2016	Bond Future	8.45	Put			8,457.21000	8.45721	7,436,280	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Call			0.09000	0.00009	0,320	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Put			6,932.36000	6.93236	5,911,650	11.92	0.00	0	340

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/02/2016	Bond Future	8.70	Call			0.20000	0.00020	0,660	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.70	Put			6,555.57000	6.55557	5,535,090	11.92	0.00	0	5,000
R186	On	04/02/2016	Bond Future	7.90	Call			0.00000	0.00000	0,000	11.92	0.00	0	680
R186	On	04/02/2016	Bond Future	7.90	Put			12,797.90000	12.79790	11,776,960	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			0.00000	0.00000	0,000	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			16,011.87000	16.01187	14,990,930	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Call			0.00000	0.00000	0,000	11.92	0.00	0	700
R186	On	04/02/2016	Bond Future	8.02	Put			11,832.03000	11.83203	10,811,090	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			0.00000	0.00000	0,000	11.92	0.00	0	680
R186	On	04/02/2016	Bond Future	8.40	Put			8,842.82000	8.84282	7,821,880	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,000	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			16,179.83000	16.17983	15,158,890	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,000	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			16,095.81000	16.09581	15,074,870	11.92	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			589.53000	0.58953	778,740	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Put			7,291.75000	7.29175	6,442,310	11.65	0.00	0	1,900
R186	On	05/05/2016	Bond Future	8.34	Put			10,027.28000	10.02728	9,082,240	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			252.22000	0.25222	347,640	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			9,956.58000	9.95658	9,013,350	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			30.28000	0.03028	45,630	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			718.51000	0.71851	938,520	11.68	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			6,686.88000	6.68688	5,868,240	11.68	0.00	0	5,350
R186	On	05/05/2016	Bond Future	8.33	Call			240.83000	0.24083	332,660	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			15,991.71000	15.99171	14,968,410	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			10,098.15000	10.09815	9,151,330	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			246.47000	0.24647	340,080	11.65	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			9,835.15000	9.83515	8,971,760	11.55	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			804.79000	0.80479	1,000,450	11.55	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			9,772.39000	9.77239	8,911,180	11.55	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			816.34000	0.81634	1,014,190	11.55	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			9,709.82000	9.70982	8,850,800	11.55	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			793.37000	0.79337	986,850	11.55	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>32,428</b>
<b>Total For R186</b>												<b>155,450,240.00</b>	<b>1,410</b>	<b>108,987</b>
R197	On	04/02/2016	Bond Future			287.69782	287.69782	287.16448	287.16448			0.00	0	46
R197	On	05/05/2016	Bond Future			292.80668	292.80668	292.26504	292.26504			0.00	0	1,254
R197	On	04/08/2016	Bond Future			291.89707	291.89707	291.35024	291.35024			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,300</b>
R197	On	04/02/2016	Bond Future	297.01	Put			9,845.52000	9.84552	9,312,180		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	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
R197	On	04/02/2016	Bond Future	296.99	Put			9,825.52000	9.82552	9,292,180		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			9,835.52000	9.83552	9,302,180		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			7,744.96000	7.74496	7,203,320		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			7,724.96000	7.72496	7,183,320		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			7,734.96000	7.73496	7,193,320		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			2,609.76000	2.60976	2,062,930		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			2,619.76000	2.61976	2,072,930		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			2,629.76000	2.62976	2,082,930		0.00	0	0
<b>Total R197 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>1,300</b>
R202	On	04/02/2016	Bond Future			238.50892	238.50892	238.53487	238.53487			0.00	0	2,846
R202	On	05/05/2016	Bond Future			242.74408	242.74408	242.77166	242.77166			0.00	0	40,636
R202	On	04/08/2016	Bond Future			243.91933	243.91933	243.95179	243.95179			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>43,482</b>
R202	On	04/02/2016	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			1,455.13000	1.45513	1,481,080		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			1,465.13000	1.46513	1,491,080		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			1,475.13000	1.47513	1,501,080		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			4,238.34000	4.23834	4,265,920		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			4,218.34000	4.21834	4,245,920		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			4,228.34000	4.22834	4,255,920		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			711.79000	0.71179	679,330		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			701.79000	0.70179	669,330		0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			691.79000	0.69179	659,330		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>43,482</b>
R2023 On 04/02/2016 Bond Future			9.33848	95.38614	9.45017	94.84964		9.48		0.00	0	8,672
R2023 On 05/05/2016 Bond Future			9.43527	93.16291	9.55229	92.61741		9.60		0.00	0	3,104
R2023 On 04/08/2016 Bond Future			9.51992	94.93815	9.64261	94.38357		9.02		0.00	0	0
R2023 On 03/11/2016 Bond Future			9.58245	92.92737	9.71162	92.36067		6.98		0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>11,776</b>
R2023 On 04/02/2016 Bond Future	8.00	Put			7,283.61000	7.28361	6,747,110	9.21		0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Call			0.00000	0.00000	0,000	9.21		0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Put			7,230.95000	7.23095	6,694,450	9.21		0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Call			0.00000	0.00000	0,000	9.21		0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Put			7,336.31000	7.33631	6,799,810	9.21		0.00	0	0
R2023 On 04/02/2016 Bond Future	8.00	Call			0.00000	0.00000	0,000	9.21		0.00	0	0
R2023 On 05/05/2016 Bond Future	8.24	Call			183.57000	0.18357	233,860	9.33		0.00	0	0
R2023 On 05/05/2016 Bond Future	8.24	Put			6,541.63000	6.54163	6,046,420	9.33		0.00	0	0
R2023 On 05/05/2016 Bond Future	8.25	Call			187.76000	0.18776	239,010	9.33		0.00	0	0
R2023 On 05/05/2016 Bond Future	8.25	Put			6,495.32000	6.49532	6,001,070	9.33		0.00	0	0
R2023 On 05/05/2016 Bond Future	8.26	Call			192.03000	0.19203	244,250	9.33		0.00	0	0
R2023 On 05/05/2016 Bond Future	8.26	Put			6,449.12000	6.44912	5,955,840	9.33		0.00	0	0
R2023 On 04/08/2016 Bond Future	8.24	Put			7,047.20000	7.04720	6,577,640	8.75		0.00	0	0
R2023 On 04/08/2016 Bond Future	8.25	Call			454.69000	0.45469	540,720	8.75		0.00	0	0
R2023 On 04/08/2016 Bond Future	8.25	Put			7,004.77000	7.00477	6,536,220	8.75		0.00	0	0
R2023 On 04/08/2016 Bond Future	8.26	Call			461.45000	0.46145	548,510	8.75		0.00	0	0
R2023 On 04/08/2016 Bond Future	8.26	Put			6,962.44000	6.96244	6,494,920	8.75		0.00	0	0
R2023 On 04/08/2016 Bond Future	8.24	Call			448.00000	0.44800	533,020	8.75		0.00	0	0
R2023 On 03/11/2016 Bond Future	9.73	Call			2,294.38000	2.29438	2,595,110	6.98		0.00	0	0
R2023 On 03/11/2016 Bond Future	9.73	Put			2,214.10000	2.21410	1,948,130	6.98		0.00	0	0
R2023 On 03/11/2016 Bond Future	9.74	Call			2,316.62000	2.31662	2,619,100	6.98		0.00	0	0
R2023 On 03/11/2016 Bond Future	9.74	Put			2,192.70000	2.19270	1,928,480	6.98		0.00	0	0
R2023 On 03/11/2016 Bond Future	9.75	Call			2,338.99000	2.33899	2,643,200	6.98		0.00	0	0
R2023 On 03/11/2016 Bond Future	9.75	Put			2,171.46000	2.17146	1,908,970	6.98		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>11,776</b>
R203 On 04/02/2016 Bond Future			8.24522	103.32575	8.34888	103.17362		2.20		0.00	0	17,965
R203 On 05/05/2016 Bond Future			8.43684	101.00402	8.56042	100.84979		2.09		0.00	0	1,647
R203 On 04/08/2016 Bond Future			8.61561	102.92887	8.76763	102.77318		1.70		0.00	0	0
R203 On 03/11/2016 Bond Future			8.71385	100.83969	8.91319	100.67983		1.43		0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>19,612</b>
R203 On 04/02/2016 Bond Future	7.25	Call			0.00000	0.00000	0,000	2.12		0.00	0	0
R203 On 04/02/2016 Bond Future	7.25	Put			1,628.73000	1.62873	1,476,600	2.12		0.00	0	0

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	04/02/2016	Bond Future	7.26	Call			0.00000	0.00000	0,000	2.12	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			1,613.75000	1.61375	1,461,620	2.12	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			0.00000	0.00000	0,000	2.12	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			1,643.72000	1.64372	1,491,590	2.12	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			27.63000	0.02763	37,690	2.01	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			1,680.17000	1.68017	1,536,000	2.01	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			28.40000	0.02840	38,690	2.01	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			1,668.19000	1.66819	1,524,250	2.01	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			26.88000	0.02688	36,710	2.01	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			1,692.18000	1.69218	1,547,780	2.01	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			56.96000	0.05696	73,640	1.64	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			1,637.91000	1.63791	1,498,900	1.64	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			57.99000	0.05799	74,920	1.64	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			1,628.47000	1.62847	1,489,710	1.64	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			59.04000	0.05904	76,210	1.64	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			1,619.05000	1.61905	1,480,530	1.64	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			473.54000	0.47354	554,470	1.41	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			524.17000	0.52417	445,240	1.41	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			477.41000	0.47741	558,750	1.41	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			520.02000	0.52002	441,500	1.41	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			469.69000	0.46969	550,210	1.41	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			528.34000	0.52834	449,000	1.41	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>19,612</b>
R2030	On	04/02/2016	Bond Future			9.79141	86.70778	9.94778	85.65496			0.00	0	9,496
R2030	On	05/05/2016	Bond Future			9.87270	88.25909	10.03438	87.18794			0.00	0	6,972
R2030	On	04/08/2016	Bond Future			9.94683	85.93241	10.11406	84.84212			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,468</b>
R2030	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			8,633.68000	8.63368	7,580,860		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Put			8,557.24000	8.55724	7,504,420		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Put			8,480.90000	8.48090	7,428,080		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			7,195.92000	7.19592	6,124,770		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			7,122.32000	7.12232	6,051,170		0.00	0	0
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			7,269.61000	7.26961	6,198,460		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	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
R2030	On	04/08/2016	Bond Future	10.17	Call			360.32000	0.36032	1,450,610		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>16,468</b>
R2032	On	04/02/2016	Bond Future			9.89639	89.81859	10.06278	88.63409		15.75	0.00	0	8,319
R2032	On	05/05/2016	Bond Future			9.97574	87.26818	10.14764	86.06300		16.27	0.00	0	964
R2032	On	04/08/2016	Bond Future			10.04679	88.93153	10.22429	87.70465		15.46	0.00	0	0
R2032	On	03/11/2016	Bond Future			10.09952	86.57275	10.28293	85.32020		12.28	0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,283</b>
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	0,000	15.36	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			10,543.24000	10.54324	9,358,740	15.36	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	0,000	15.36	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			10,459.72000	10.45972	9,275,220	15.36	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	0,000	15.36	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			10,376.30000	10.37630	9,191,800	15.36	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Call			0.62000	0.00062	2,370	15.36	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Put			6,415.27000	6.41527	5,232,520	15.36	0.00	0	22
R2032	On	04/02/2016	Bond Future	9.30	Call			2.13000	0.00213	7,740	15.36	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.30	Put			5,637.67000	5.63767	4,458,780	15.36	0.00	0	22
R2032	On	05/05/2016	Bond Future	9.00	Call			466.06000	0.46606	642,290	15.86	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			9,013.12000	9.01312	7,984,170	15.86	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			475.52000	0.47552	654,590	15.86	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			8,942.78000	8.94278	7,916,670	15.86	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			456.75000	0.45675	630,170	15.86	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			9,083.71000	9.08371	8,051,950	15.86	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			1,002.04000	1.00204	1,260,490	15.06	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			10,024.38000	10.02438	9,055,950	15.06	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,015.56000	1.01556	1,276,690	15.06	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			9,958.64000	9.95864	8,992,890	15.06	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			988.65000	0.98865	1,244,430	15.06	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			10,090.36000	10.09036	9,119,260	15.06	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			3,668.63000	3.66863	4,351,650	12.21	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			3,620.89000	3.62089	3,051,360	12.21	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			3,702.05000	3.70205	4,388,730	12.22	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			3,586.85000	3.58685	3,020,980	12.22	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			3,635.37000	3.63537	4,314,720	12.21	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			3,655.16000	3.65516	3,081,960	12.21	0.00	0	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>44</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>9,327</b>
R2035	On	04/02/2016	Bond Future			9.95000	94.85615	10.15000	93.30435			0.00	0	1,788

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	05/05/2016	Bond Future			10.03000	92.01391	10.23000	90.48419			0.00	0	4,105
R2035	On	04/08/2016	Bond Future			10.09000	93.81917	10.30000	92.23320			0.00	0	0
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,893</b>
R2035	On	04/02/2016	Bond Future	103.99	Call			80,890.13000	80.89013	82,441,930		0.00	0	0
R2035	On	04/02/2016	Bond Future	103.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/02/2016	Bond Future	104.00	Call			80,890.96000	80.89096	82,442,760		0.00	0	0
R2035	On	04/02/2016	Bond Future	104.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/02/2016	Bond Future	104.01	Call			80,891.79000	80.89179	82,443,590		0.00	0	0
R2035	On	04/02/2016	Bond Future	104.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Call			898.43000	0.89843	2,428,150		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			972.66000	0.97266	2,502,380		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			1,046.78000	1.04678	2,576,500		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			445.11000	0.44511	2,031,080		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			518.96000	0.51896	2,104,930		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			371.17000	0.37117	1,957,140		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>5,893</b>
R2037	On	04/02/2016	Bond Future			10.01609	87.01740	10.21249	85.51236		17.69	0.00	0	30,766
R2037	On	05/05/2016	Bond Future			10.09332	88.57435	10.29598	87.04280		17.46	0.00	0	28,483
R2037	On	04/08/2016	Bond Future			10.16423	86.00315	10.37339	84.44369		17.43	0.00	0	0
R2037	On	03/11/2016	Bond Future			10.21299	87.74723	10.42858	86.15537		13.21	0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>59,249</b>
R2037	On	04/02/2016	Bond Future	8.76	Put			12,216.95000	12.21695	10,711,910	17.25	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Call			0.37000	0.00037	2,060	17.25	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Put			7,369.53000	7.36953	5,866,180	17.25	0.00	0	16
R2037	On	04/02/2016	Bond Future	9.43	Call			1.93000	0.00193	9,670	17.25	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.43	Put			6,260.56000	6.26056	4,763,260	17.25	0.00	0	16
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000	17.25	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			12,404.06000	12.40406	10,899,020	17.25	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000	17.25	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			12,310.44000	12.31044	10,805,400	17.25	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000	17.25	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			373.75000	0.37375	555,400	17.02	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			10,983.47000	10.98347	9,633,570	17.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	05/05/2016	Bond Future	9.01	Call			381.88000	0.38188	566,710	17.02	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			10,901.85000	10.90185	9,555,130	17.02	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			365.75000	0.36575	544,260	17.02	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			11,065.35000	11.06535	9,712,310	17.02	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			10,275.74000	10.27574	9,088,210	16.99	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			1,258.06000	1.25806	1,633,640	16.99	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			10,205.64000	10.20564	9,021,760	16.99	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,274.40000	1.27440	1,653,650	16.99	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			10,135.81000	10.13581	8,955,600	16.99	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			1,241.86000	1.24186	1,613,790	16.99	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			4,198.19000	4.19819	3,454,940	13.17	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			3,701.45000	3.70145	4,540,770	13.17	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			4,276.13000	4.27613	3,523,590	13.17	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			3,735.84000	3.73584	4,579,800	13.17	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			4,237.03000	4.23703	3,489,130	13.17	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			3,770.38000	3.77038	4,618,990	13.17	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>32</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>59,281</b>
R204	On	04/02/2016	Bond Future			8.70180	99.33051	8.80433	99.07849		4.21	0.00	0	29,425
R204	On	05/05/2016	Bond Future			8.85564	101.10770	8.96894	100.85175		3.99	0.00	0	8,078
R204	On	04/08/2016	Bond Future			8.99764	98.99323	9.12368	98.73385		3.68	0.00	0	0
R204	On	03/11/2016	Bond Future			9.08334	100.99904	9.22606	100.73341		2.60	0.00	0	0
<b>Total R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>37,503</b>
R204	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,000	4.07	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			3,292.62000	3.29262	3,040,600	4.07	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,000	4.07	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			3,267.06000	3.26706	3,015,040	4.07	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			0.00000	0.00000	0,000	4.07	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			3,241.50000	3.24150	2,989,480	4.07	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			79.20000	0.07920	101,990	3.85	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			2,900.90000	2.90090	2,667,740	3.85	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			81.16000	0.08116	104,420	3.85	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			2,879.49000	2.87949	2,646,800	3.85	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			83.15000	0.08315	106,890	3.85	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			2,858.12000	2.85812	2,625,910	3.85	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			169.02000	0.16902	205,150	3.55	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			3,043.60000	3.04360	2,820,350	3.55	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			171.77000	0.17177	208,380	3.55	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			3,025.04000	3.02504	2,802,270	3.55	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			166.30000	0.16630	201,960	3.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2016	Bond Future	7.74	Put			3,062.19000	3.06219	2,838,470	3.55	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			893.94000	0.89394	1,031,110	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			923.79000	0.92379	795,330	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			903.44000	0.90344	1,041,470	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			914.70000	0.91470	787,100	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			912.64000	0.91264	1,051,540	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			905.32000	0.90532	778,590	2.58	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>37,503</b>
R2040	On	04/02/2016	Bond Future			10.09613	90.38405	10.29254	88.79136		18.14	0.00	0	0
R2040	On	05/05/2016	Bond Future			10.17402	92.00112	10.37670	90.38049		17.91	0.00	0	1,820
R2040	On	04/08/2016	Bond Future			10.24579	89.24474	10.45500	87.59446		17.90	0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,820</b>
R2040	On	04/02/2016	Bond Future	9.49	Call			1.68000	0.00168	8,440	17.69	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.49	Put			6,823.80000	6.82380	5,237,870	17.69	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Call			1.89000	0.00189	9,440	17.69	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Put			6,733.68000	6.73368	5,148,540	17.69	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Call			2.14000	0.00214	10,550	17.69	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Put			6,643.75000	6.64375	5,059,470	17.69	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			949.83000	0.94983	1,326,140	17.59	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			8,244.87000	8.24487	7,000,550	17.59	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			915.51000	0.91551	1,281,710	17.58	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			8,390.63000	8.39063	7,136,200	17.58	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			932.56000	0.93256	1,303,790	17.58	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			8,317.57000	8.31757	7,068,170	17.58	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			9,572.56000	9.57256	8,393,790	17.45	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			1,643.41000	1.64341	2,106,480	17.44	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			9,710.68000	9.71068	8,523,470	17.44	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			1,663.52000	1.66352	2,130,750	17.44	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			9,640.95000	9.64095	8,457,900	17.44	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			1,684.84000	1.68484	2,156,350	17.45	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>1,820</b>
R2044	On	04/02/2016	Bond Future			10.09592	87.72766	10.29230	86.13052		18.72	0.00	0	16,439
R2044	On	05/05/2016	Bond Future			10.17116	89.29719	10.37374	87.67202		18.50	0.00	0	4,475
R2044	On	04/08/2016	Bond Future			10.24039	86.61449	10.44940	84.95964		18.48	0.00	0	0
R2044	On	03/11/2016	Bond Future			10.28842	88.37112	10.50372	86.68190		14.01	0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>20,914</b>
R2044	On	04/02/2016	Bond Future	9.01	Put			11,440.84000	11.44084	9,843,710	18.25	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Call			4.73000	0.00473	21,820	18.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/02/2016	Bond Future	9.58	Put			6,054.02000	6.05402	4,473,970	18.29	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000	18.25	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			11,639.76000	11.63976	10,042,620	18.25	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,010	18.25	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			11,540.21000	11.54021	9,943,080	18.25	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,010	18.25	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			325.53000	0.32553	489,110	18.03	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			12,597.02000	12.59702	11,135,430	18.03	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			333.02000	0.33302	499,660	18.03	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			12,505.14000	12.50514	11,046,610	18.03	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			340.65000	0.34065	510,390	18.03	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			12,413.58000	12.41358	10,958,150	18.03	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			9,597.24000	9.59724	8,416,970	18.02	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			1,651.72000	1.65172	2,117,770	18.02	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			9,737.56000	9.73756	8,548,760	18.02	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			1,672.08000	1.67208	2,142,340	18.02	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			9,666.84000	9.66684	8,482,250	18.02	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			1,693.41000	1.69341	2,167,990	18.02	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			4,547.60000	4.54760	3,753,650	13.99	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			3,903.09000	3.90309	4,788,550	13.98	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			4,631.22000	4.63122	3,827,460	13.98	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			3,939.19000	3.93919	4,829,560	13.98	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			4,589.11000	4.58911	3,790,260	13.98	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			3,975.77000	3.97577	4,871,040	13.99	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>20,914</b>
R2048	On	04/02/2016	Bond Future			10.08114	91.26575	10.27256	89.68141		18.24	0.00	0	59,095
R2048	On	05/05/2016	Bond Future			10.15166	88.46177	10.34903	86.84955		18.96	0.00	0	3,444
R2048	On	04/08/2016	Bond Future			10.21458	90.14747	10.41801	88.50580		18.03	0.00	0	0
R2048	On	03/11/2016	Bond Future			10.26416	87.53254	10.47379	85.85676		14.37	0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>62,539</b>
R2048	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000	17.79	0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			11,714.96000	11.71496	10,130,620	17.79	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,010	17.79	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			11,612.75000	11.61275	10,028,420	17.79	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,010	17.79	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			11,510.73000	11.51073	9,926,400	17.79	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Call			1.19000	0.00119	5,850	17.79	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Put			7,202.58000	7.20258	5,622,900	17.79	0.00	0	75
R2048	On	04/02/2016	Bond Future	9.55	Call			4.03000	0.00403	18,120	17.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/02/2016	Bond Future	9.55	Put			6,272.94000	6.27294	4,702,690	17.81	0.00	0	75
R2048	On	05/05/2016	Bond Future	9.00	Call			350.85000	0.35085	520,460	18.48	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			12,572.30000	12.57230	11,129,690	18.48	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			358.92000	0.35892	531,690	18.48	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			12,478.47000	12.47847	11,039,020	18.48	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			342.93000	0.34293	509,420	18.48	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			12,666.47000	12.66647	11,220,740	18.48	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			1,247.89000	1.24789	1,616,790	17.57	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			11,614.04000	11.61404	10,341,270	17.57	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			1,264.97000	1.26497	1,637,710	17.57	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			11,533.71000	11.53371	10,264,780	17.57	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			1,282.21000	1.28221	1,658,810	17.57	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			11,453.72000	11.45372	10,188,650	17.57	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			3,960.43000	3.96043	4,838,290	14.33	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			4,702.81000	4.70281	3,904,890	14.33	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			3,997.14000	3.99714	4,879,890	14.33	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			4,659.81000	4.65981	3,866,780	14.33	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			3,923.58000	3.92358	4,796,550	14.32	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			4,745.82000	4.74582	3,943,010	14.32	0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>150</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>62,689</b>
R207	On	04/02/2016	Bond Future			8.98066	94.86076	9.08282	94.54069		5.86	0.00	0	24,578
R207	On	05/05/2016	Bond Future			9.11846	96.55797	9.22852	96.23272		5.63	0.00	0	25,860
R207	On	04/08/2016	Bond Future			9.24431	94.75330	9.36325	94.42329		5.31	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>50,438</b>
R207	On	04/02/2016	Bond Future	7.27	Call			0.00000	0.00000	0,000	5.67	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			5,882.28000	5.88228	5,562,210	5.67	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,000	5.67	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			5,144.98000	5.14498	4,824,910	5.67	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,000	5.67	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			5,111.62000	5.11162	4,791,550	5.67	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			0.00000	0.00000	0,000	5.67	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			5,078.28000	5.07828	4,758,210	5.67	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			81.79000	0.08179	104,720	5.44	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			4,256.80000	4.25680	3,954,480	5.44	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			83.84000	0.08384	107,260	5.44	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			4,227.76000	4.22776	3,925,930	5.44	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			38.31000	0.03831	50,250	5.44	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			5,120.26000	5.12026	4,806,950	5.44	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			79.79000	0.07979	102,240	5.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2016	Bond Future	7.84	Put			4,285.91000	4.28591	3,983,110	5.44	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			251.98000	0.25198	300,540	5.13	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			4,121.16000	4.12116	3,839,710	5.13	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			255.93000	0.25593	305,100	5.13	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			4,096.02000	4.09602	3,815,180	5.13	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			248.08000	0.24808	296,030	5.13	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			4,146.35000	4.14635	3,864,290	5.13	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>105</b>
<b>Total For R207</b>												<b>0.00</b>	<b>0</b>	<b>50,543</b>
R208	On	04/02/2016	Bond Future			9.15420	92.73519	9.26106	92.33167		7.46	0.00	0	43,662
R208	On	05/05/2016	Bond Future			9.26990	90.99288	9.38324	90.58267		7.47	0.00	0	34,994
R208	On	04/08/2016	Bond Future			9.37397	92.72701	9.49430	92.31036		6.90	0.00	0	0
R208	On	03/11/2016	Bond Future			9.44472	91.20100	9.57336	90.77498		5.29	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>78,656</b>
R208	On	04/02/2016	Bond Future	7.76	Call			0.00000	0.00000	0,000	7.24	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			5,875.37000	5.87537	5,471,850	7.24	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			0.00000	0.00000	0,000	7.24	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			5,956.74000	5.95674	5,553,220	7.24	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			0.00000	0.00000	0,000	7.24	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			5,916.04000	5.91604	5,512,520	7.24	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			112.61000	0.11261	144,070	7.24	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			5,239.34000	5.23934	4,860,590	7.24	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			107.35000	0.10735	137,560	7.24	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			5,311.33000	5.31133	4,931,330	7.24	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			109.95000	0.10995	140,790	7.24	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			5,275.30000	5.27530	4,895,930	7.24	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			274.11000	0.27411	328,250	6.68	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			5,618.42000	5.61842	5,255,910	6.68	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			278.46000	0.27846	333,290	6.68	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			5,585.74000	5.58574	5,223,920	6.68	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			269.81000	0.26981	323,260	6.68	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			5,651.16000	5.65116	5,287,960	6.68	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			1,668.32000	1.66832	1,890,420	5.27	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			1,679.41000	1.67941	1,475,490	5.27	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			1,685.18000	1.68518	1,908,610	5.27	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			1,663.25000	1.66325	1,460,660	5.27	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			1,701.81000	1.70181	1,926,580	5.27	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			1,646.88000	1.64688	1,445,630	5.27	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>78,656</b>

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	04/02/2016	Bond Future			9.90560	70.60030	10.09690	69.37929		17.97	0.00	0	32,052
R209	On	05/05/2016	Bond Future			9.97495	68.71388	10.17196	67.47147		18.60	103,070,820.00	1,500	9,390
R209	On	04/08/2016	Bond Future			10.03665	70.02361	10.23944	68.75847		17.73	0.00	0	0
R209	On	03/11/2016	Bond Future			10.08209	68.29023	10.29084	66.99888		14.06	0.00	0	0
<b>Total R209 Future</b>												<b>103,070,820.00</b>	<b>1,500</b>	<b>41,442</b>
R209	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000	17.50	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			9,458.88000	9.45888	8,237,870	17.50	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000	17.50	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			9,381.90000	9.38190	8,160,890	17.50	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000	17.50	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			9,305.03000	9.30503	8,084,020	17.50	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			14.27000	0.01427	55,850	17.63	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			3,803.60000	3.80360	2,624,170	17.63	0.00	0	2,200
R209	On	05/05/2016	Bond Future	9.00	Call			393.03000	0.39303	571,590	18.12	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			8,341.53000	8.34153	7,277,680	18.12	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			401.21000	0.40121	582,710	18.12	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			8,275.89000	8.27589	7,214,980	18.12	0.00	0	0
R209	On	05/05/2016	Bond Future	8.25	Call			63.59000	0.06359	102,780	18.12	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			13,877.27000	13.87727	12,674,050	18.12	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			384.98000	0.38498	560,630	18.12	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			8,407.41000	8.40741	7,340,650	18.12	0.00	0	0
R209	On	04/08/2016	Bond Future	10.60	Call			4,678.80000	4.67880	5,490,820	17.94	0.00	0	6,000
R209	On	04/08/2016	Bond Future	10.60	Put			2,518.33000	2.51833	2,065,210	17.94	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,215.71000	1.21571	1,557,430	17.26	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			7,756.57000	7.75657	6,833,150	17.26	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			1,231.78000	1.23178	1,576,760	17.27	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			7,701.69000	7.70169	6,781,530	17.27	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			1,861.68000	1.86168	2,323,130	17.42	0.00	0	6,000
R209	On	04/08/2016	Bond Future	9.60	Put			5,980.31000	5.98031	5,176,620	17.42	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,200.57000	1.20057	1,539,120	17.26	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			7,812.48000	7.81248	6,885,890	17.26	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			3,208.01000	3.20801	3,907,640	14.07	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			3,396.38000	3.39638	2,804,660	14.07	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			3,149.09000	3.14909	3,841,140	14.06	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			3,460.06000	3.46006	2,860,760	14.06	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			3,178.13000	3.17813	3,873,980	14.06	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			3,427.75000	3.42775	2,832,250	14.06	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>27,600</b>
<b>Total For R209</b>												<b>103,070,820.00</b>	<b>1,500</b>	<b>69,042</b>
R210	On	04/02/2016	Bond Future			179.40675	179.40675	179.42629	179.42629			0.00	0	331

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/05/2016	Bond Future			180.42537	180.42537	180.44590	180.44590			0.00	0	847
R210	On	04/08/2016	Bond Future			183.85652	183.85652	183.88076	183.88076			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,178</b>
R210	On	04/02/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			5,563.71000	5.56371	5,583,250		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			5,573.71000	5.57371	5,593,250		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			5,583.71000	5.58371	5,603,250		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			4,554.10000	4.55410	4,574,630		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			4,564.10000	4.56410	4,584,630		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			4,544.10000	4.54410	4,564,630		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			2,360.76000	2.36076	2,336,520		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Call			2,380.76000	2.38076	2,356,520		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			2,370.76000	2.37076	2,346,520		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>1,178</b>
R211	On	04/02/2016	Bond Future			134.66992	134.66992	134.68491	134.68491			0.00	0	0
R211	On	05/05/2016	Bond Future			137.06133	137.06133	137.07720	137.07720			0.00	0	2
R211	On	04/08/2016	Bond Future			137.93401	137.93401	137.95261	137.95261			0.00	0	0
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			4,305.09000	4.30509	4,320,080		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			4,315.09000	4.31509	4,330,080		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			4,325.09000	4.32509	4,340,080		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			1,932.80000	1.93280	1,948,670		0.00	0	0
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			1,912.80000	1.91280	1,928,670		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			1,922.80000	1.92280	1,938,670		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Call			882.61000	0.88261	864,010		0.00	0	0

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	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Call			872.61000	0.87261	854,010		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			862.61000	0.86261	844,010		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>2</b>
R212	On	04/02/2016	Bond Future			139.69271	139.69271	139.63057	139.63057			139,692,710.00	1,000	1,005
R212	On	05/05/2016	Bond Future			142.17337	142.17337	142.11073	142.11073			0.00	0	914
R212	On	04/08/2016	Bond Future			142.97402	142.97402	142.91273	142.91273			0.00	0	0
<b>Total R212 Future</b>												<b>139,692,710.00</b>	<b>1,000</b>	<b>1,919</b>
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			6,359.43000	6.35943	6,297,290		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			6,369.43000	6.36943	6,307,290		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			6,379.43000	6.37943	6,317,290		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Put			2,889.27000	2.88927	2,826,630		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			2,899.27000	2.89927	2,836,630		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			2,879.27000	2.87927	2,816,630		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	142.43	Call			482.73000	0.48273	544,020		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			472.73000	0.47273	534,020		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			492.73000	0.49273	554,020		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	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>139,692,710.00</b>	<b>1,000</b>	<b>1,919</b>
R213	On	04/02/2016	Bond Future			9.81143	81.24703	9.97281	80.20413		15.68	0.00	0	38,041
R213	On	05/05/2016	Bond Future			9.88503	79.15119	10.05154	78.09007		16.17	0.00	0	6,934
R213	On	04/08/2016	Bond Future			9.94991	80.65942	10.12169	79.57922		15.38	0.00	0	0
R213	On	03/11/2016	Bond Future			9.99986	78.74025	10.17723	77.63742		12.17	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>44,975</b>
R213	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,010	15.27	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			8,506.03000	8.50603	7,463,140	15.27	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,010	15.27	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			8,431.79000	8.43179	7,388,900	15.27	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
R213	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,010	15.27	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			8,357.64000	8.35764	7,314,750	15.27	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			292.53000	0.29253	407,870	15.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			9,248.83000	9.24883	8,303,050	15.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			298.95000	0.29895	416,340	15.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			9,181.50000	9.18150	8,237,770	15.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			305.47000	0.30547	424,960	15.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			9,114.36000	9.11436	8,172,730	15.75	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			1,038.96000	1.03896	1,291,260	14.98	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			8,430.87000	8.43087	7,602,970	14.98	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			1,012.18000	1.01218	1,259,500	14.98	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			8,546.15000	8.54615	7,713,270	14.98	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			1,025.50000	1.02550	1,275,310	14.98	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			8,488.40000	8.48840	7,658,010	14.98	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			3,307.98000	3.30798	3,906,880	12.15	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			3,290.93000	3.29093	2,787,000	12.15	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			3,338.37000	3.33837	3,940,520	12.15	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			3,259.83000	3.25983	2,759,150	12.15	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			3,368.91000	3.36891	3,974,300	12.15	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			3,228.96000	3.22896	2,731,520	12.15	0.00	0	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>44,975</b>
R214	On	04/02/2016	Bond Future			10.00588	70.89873	10.20226	69.61265		18.50	0.00	0	24,703
R214	On	05/05/2016	Bond Future			10.07334	68.87123	10.27552	67.56257		19.21	0.00	0	10,147
R214	On	04/08/2016	Bond Future			10.13315	70.18359	10.34124	68.85102		18.29	0.00	0	0
R214	On	03/11/2016	Bond Future			10.17985	68.30615	10.39401	66.94593		14.55	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>34,850</b>
R214	On	04/02/2016	Bond Future	7.99	Call			0.00000	0.00000	0,000	18.04	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			17,261.44000	17.26144	15,975,360	18.04	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			0.00000	0.00000	0,000	18.04	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			17,167.69000	17.16769	15,881,610	18.04	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			0.00000	0.00000	0,000	18.04	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			17,074.11000	17.07411	15,788,030	18.04	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Call			0.63000	0.00063	3,420	18.04	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Put			5,897.40000	5.89740	4,614,110	18.04	0.00	0	25
R214	On	04/02/2016	Bond Future	9.45	Call			2.20000	0.00220	10,830	18.04	0.00	0	0
R214	On	04/02/2016	Bond Future	9.45	Put			5,163.00000	5.16300	3,885,550	18.04	0.00	0	25
R214	On	05/05/2016	Bond Future	9.00	Call			327.62000	0.32762	486,640	18.72	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			9,363.56000	9.36356	8,213,920	18.72	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			334.82000	0.33482	496,640	18.72	0.00	0	0

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	05/05/2016	Bond Future	9.01	Put			9,292.18000	9.29218	8,145,340	18.72	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			605.52000	0.60552	863,090	18.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			7,340.64000	7.34064	6,289,550	18.74	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			320.55000	0.32055	476,790	18.72	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			9,435.21000	9.43521	8,282,790	18.72	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			3,506.42000	3.50642	4,221,540	18.32	0.00	0	6,300
R214	On	04/08/2016	Bond Future	10.30	Put			3,766.97000	3.76697	3,149,520	18.32	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			7,067.01000	7.06701	8,094,140	18.93	0.00	0	6,300
R214	On	04/08/2016	Bond Future	11.30	Put			1,466.73000	1.46673	1,161,290	18.93	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,120.82000	1.12082	1,452,520	17.82	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			8,686.61000	8.68661	7,679,200	17.81	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,105.54000	1.10554	1,433,920	17.81	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			8,625.62000	8.62562	7,621,430	17.81	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			8,565.66000	8.56566	7,564,790	17.82	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			1,183.19000	1.18319	1,528,310	17.83	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			8,328.32000	8.32832	7,340,870	17.83	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			388.37000	0.38837	532,510	17.81	0.00	0	1,300
R214	On	04/08/2016	Bond Future	8.55	Put			13,503.22000	13.50322	12,314,790	17.81	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,091.16000	1.09116	1,416,320	17.81	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			3,235.67000	3.23567	3,965,570	14.49	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			3,574.32000	3.57432	2,944,000	14.49	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			3,265.57000	3.26557	3,999,440	14.50	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			3,541.30000	3.54130	2,914,950	14.50	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			3,206.13000	3.20613	3,932,050	14.49	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			3,607.81000	3.60781	2,973,510	14.49	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>15,250</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>50,100</b>
<b>Total for Bond</b>												<b>458,771,525.00</b>	<b>4,410</b>	<b>769,083</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ES18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R204 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>
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>

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/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>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 04/02/2016 GOVI			475.69700	475.69700	471.26900	471.26900			9,513,940.00	2	475
GOVI On 05/05/2016 GOVI			484.20800	484.20800	479.70400	479.70400			0.00	0	146
GOVI On 04/08/2016 GOVI			493.33600	493.33600	488.75400	488.75400			0.00	0	0
GOVI On 03/11/2016 GOVI			503.41600	503.41600	498.73500	498.73500			0.00	0	0
<b>Total GOVI Future</b>									<b>9,513,940.00</b>	<b>2</b>	<b>621</b>
GOVI On 04/02/2016 GOVI	511.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			407,210.00000	40.72100	362,930,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Put			407,310.00000	40.73100	363,030,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/02/2016	GOVI	512.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	512.01	Put			407,410.00000	40.74100	363,130,000		0.00	0	0
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			383,060.00000	38.30600	338,020,000		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			382,860.00000	38.28600	337,820,000		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			382,960.00000	38.29600	337,920,000		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			322,360.00000	32.23600	276,540,000		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			322,460.00000	32.24600	276,640,000		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			322,560.00000	32.25600	276,740,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Call			226,250.00000	22.62500	273,060,000		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			226,150.00000	22.61500	272,960,000		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			226,050.00000	22.60500	272,860,000		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>9,513,940.00</b>	<b>2</b>	<b>621</b>
<b>Total for GOVI</b>												<b>9,513,940.00</b>	<b>2</b>	<b>621</b>
AL37	On	04/02/2016	Index Future			457.05200	457.05200	455.23100	455.23100			0.00	0	2
AL37	On	05/05/2016	Index Future			465.22900	465.22900	463.37800	463.37800			0.00	0	2
AL37	On	04/08/2016	Index Future			473.99900	473.99900	472.12100	472.12100			0.00	0	0
<b>Total AL37 Future</b>												<b>0.00</b>	<b>0</b>	<b>4</b>
<b>Total For AL37</b>												<b>0.00</b>	<b>0</b>	<b>4</b>
AL7T	On	04/02/2016	Index Future			523.59600	523.59600	519.08400	519.08400			0.00	0	0
AL7T	On	05/05/2016	Index Future			532.96400	532.96400	528.37500	528.37500			0.00	0	0
AL7T	On	04/08/2016	Index Future			543.01100	543.01100	538.34300	538.34300			0.00	0	0
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ALBI	On	04/02/2016	Index Future			476.41900	476.41900	471.25700	471.25700			0.00	0	639
ALBI	On	05/05/2016	Index Future			484.94300	484.94300	479.69200	479.69200			0.00	0	44
ALBI	On	04/08/2016	Index Future			494.08500	494.08500	488.74200	488.74200			0.00	0	0
ALBI	On	03/11/2016	Index Future			504.18000	504.18000	498.72200	498.72200			0.00	0	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>683</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>683</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV On 04/02/2016 Index Future			233.53400	233.53400	233.43000	233.43000				0.00	0	700
IGOV On 05/05/2016 Index Future			237.68100	237.68100	237.57600	237.57600				0.00	0	554
IGOV On 04/08/2016 Index Future			242.15400	242.15400	242.05100	242.05100				0.00	0	0
IGOV On 03/11/2016 Index Future			247.08200	247.08200	246.97400	246.97400				0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>1,254</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>1,254</b>
ILBI On 04/02/2016 Index Future			632.65200	632.65200	632.39900	632.39900				0.00	0	157
ILBI On 05/05/2016 Index Future			643.39600	643.39600	643.14000	643.14000				0.00	0	0
ILBI On 04/08/2016 Index Future			655.09600	655.09600	654.83900	654.83900				0.00	0	0
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>157</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>157</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>2,098</b>
JIBAR f On 17/02/2016 Jibar Future			6.91000	93.09000	6.86000	93.14000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			7.17000	92.83000	12.12000	87.88000				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			7.45000	92.55000	7.43000	92.57000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.52000	92.48000	7.53000	92.47000				0.00	0	0
JIBAR f On 20/07/2016 Jibar Future			7.68000	92.32000	7.69000	92.31000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.90000	92.10000	7.92000	92.08000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			8.11000	91.89000	8.16000	91.84000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			8.26000	91.74000	8.35000	91.65000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			8.39000	91.61000	8.52000	91.48000				0.00	500	0
JIBAR f On 20/09/2017 Jibar Future			8.54000	91.46000	8.66000	91.34000				0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			8.67000	91.33000	8.79000	91.21000				0.00	0	0
<b>Total Jibar Future</b>										<b>0.00</b>	<b>500</b>	<b>2,000</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>500</b>	<b>2,000</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>500</b>	<b>2,000</b>
10Y ST On 17/12/2025 Interest Rate Swap			105.01532	105.01532	106.01850	106.01850				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			102.34667	102.34667	103.38803	103.38803				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			100.29212	100.29212	100.27935	100.27935				0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.36154	100.36154	100.36419	100.36419				0.00	0	0
<b>Total 1Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1Y STND</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
2Y STN On 18/12/2017 Interest Rate Swap			100.97906	100.97906	101.06623	101.06623				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			100.52881	100.52881	100.66758	100.66758				0.00	0	0
<b>Total 2Y 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 2Y STND</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
5Y STN On 17/12/2020 Interest Rate Swap			102.11599	102.11599	102.61704	102.61704				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			101.69513	101.69513	102.23724	102.23724				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>468,285,465.00</b>	<b>4,912</b>	<b>773,802</b>
AA02 On 28/03/2016 Spot Bond				100.71119		100.69202				0.00	0	0
<b>Total AA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA04 On 22/03/2017 Spot Bond				100.90722		100.88563				0.00	0	0
<b>Total AA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019 Spot Bond			10.35500	100.52153	10.45500	100.23639			7,686,727,742,000.00	742,320,400	4,685,580,100	
<b>Total AA05 SPOT</b>									<b>7,686,727,742,000.00</b>	<b>742,320,400</b>	<b>4,685,580,100</b>	
<b>Total For AA05</b>									<b>7,686,727,742,000.00</b>	<b>742,320,400</b>	<b>4,685,580,100</b>	
AA06 On 15/04/2021 Spot Bond				100.40731		100.38543				0.00	0	0
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			10.94500	97.16687	11.05000	96.74580			25,159,871,286,000.00	2,298,754,800	574,688,700	
<b>Total AA07 SPOT</b>									<b>25,159,871,286,000.00</b>	<b>2,298,754,800</b>	<b>574,688,700</b>	
<b>Total For AA07</b>									<b>25,159,871,286,000.00</b>	<b>2,298,754,800</b>	<b>574,688,700</b>	
AB01/R On 24/11/2020 Spot Bond			10.00000	104.73500	10.00000	104.70800				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				101.59721		101.57415				0.00	0	0
<b>Total AB010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2023 Spot Bond				100.58201		100.55848				0.00	0	845,000,000
<b>Total AB011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>845,000,000</b>
<b>Total For AB011</b>										<b>0.00</b>	<b>0</b>	<b>845,000,000</b>
AB013 On 21/11/2018 Spot Bond			10.74500	95.84653	10.84500	95.59123			26,503,500,954,000.00	2,466,589,200	1,157,196,400	
<b>Total AB013 SPOT</b>									<b>26,503,500,954,000.00</b>	<b>2,466,589,200</b>	<b>1,157,196,400</b>	
<b>Total For AB013</b>									<b>26,503,500,954,000.00</b>	<b>2,466,589,200</b>	<b>1,157,196,400</b>	
AB014L On 19/11/2024 Spot Bond			100.00000	11.30985	100.00000	11.28246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AB014U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB014U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB015L On 13/11/2024 Spot Bond			10.84000	102.17100	10.84000	102.14136			0.00	0	0
<b>Total AB015U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB015U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB016L On 05/02/2025 Spot Bond			100.00000	9.56767	100.00000	9.54872			0.00	0	0
<b>Total AB016U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB016U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB018L On 04/09/2025 Spot Bond			11.37000	104.66352	11.37000	104.63174			0.00	0	0
<b>Total AB018U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB018U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB019L On 04/09/2025 Spot Bond			100.00000	11.37068	100.00000	11.34283			0.00	0	0
<b>Total AB019U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB019U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB020L On 03/09/2027 Spot Bond			11.81000	89.67905	11.81000	89.65038			0.00	0	0
<b>Total AB020U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2027 Spot Bond			100.00000	11.50024	100.00000	11.47208			0.00	0	0
<b>Total AB021U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB021U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB08 On 03/05/2017 Spot Bond				100.26985		100.24816			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			9.83000	103.05663	9.93000	102.91360			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	105.67300	10.00000	105.64500			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			2.99000	268.18273	3.02000	267.63396		179,400,000,000.00	60,000,000	190,000,000	
<b>Total ABCPI3 SPOT</b>								<b>179,400,000,000.00</b>	<b>60,000,000</b>	<b>190,000,000</b>	
<b>Total For ABCPI3</b>								<b>179,400,000,000.00</b>	<b>60,000,000</b>	<b>190,000,000</b>	
ABFN06 On 17/03/2016 Spot Bond				101.08107		101.06132			0.00	0	0
<b>Total ABFN06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN07 On 17/03/2018 Spot Bond				101.66821		101.64710			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ABFN07 On 17/03/2020 Spot Bond				101.08194		101.05940				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>
ABFN08 On 17/03/2026 Spot Bond				101.10729		101.08420				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>
ABFN09 On 28/10/2019 Spot Bond				98.70288		98.76652				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>
ABFN10 On 09/04/2017 Spot Bond				100.34906		100.32855				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>
ABFN11 On 09/04/2019 Spot Bond				100.06078		100.04010				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>
ABFN12 On 14/05/2020 Spot Bond				102.02083		101.99894				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>
ABFN13 On 14/05/2022 Spot Bond				102.17763		102.15426				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>
ABFN14 On 11/11/2020 Spot Bond				99.81293		99.79200				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>
ABFN15 On 11/11/2022 Spot Bond				99.80808		99.78661				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			2.32000	178.31222	2.35000	178.04038				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	181.44936	2.17000	181.43329				0.00	0	0
<b>Total ABN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			1.82000	194.08055	1.82000	194.06521				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.22625	83.90078	9.32625	83.72774				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			9.22625	83.90078	9.32625	83.72774				0.00	0	0
<b>Total ABN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond				100.99494		100.97224				0.00	0	0
<b>Total ABN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN45 On 23/02/2016 Spot Bond				100.47000		100.45000				0.00	0	0
<b>Total ABN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN46 On 23/03/2016 Spot Bond				100.86000		100.84000				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				100.58861		100.56725				0.00	0	0
<b>Total ABN47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				100.44099		100.41972				0.00	0	0
<b>Total ABN48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN49 On 12/04/2016 Spot Bond				99.52000		99.50000				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				98.83000		98.80000				0.00	0	0
<b>Total ABN52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN53 On 01/06/2016 Spot Bond				98.53000		98.51000				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				98.25000		98.23000				0.00	0	0
<b>Total ABN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.75753		100.73610				0.00	0	0

Contract Details	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				100.35292		100.33011				0.00	0	0
<b>Total ABN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN59 On 20/07/2016 Spot Bond				96.37000		96.34000				0.00	0	0
<b>Total ABN59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN60 On 23/08/2016 Spot Bond				96.13000		96.10000				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			2.88000	111.92930	2.88000	111.91720				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			2.64000	165.98143	2.64000	165.96464				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			2.49000	219.42823	2.49000	219.40691				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				94.62000		94.57000				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			10.94000	87.87577	11.05000	87.37320				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				106.99000		106.93000				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				33.42000		33.40000				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				101.61253		101.61253				0.00	0	0

Contract Details	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				102.23000		102.18000				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				111.01500		110.61000				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	106.99957	9.63000	106.97208				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				105.94000		105.88000				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			10.86000	98.94257	11.00500	98.02110				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			10.32000	88.27918	10.42500	87.88009				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				119.29000		119.92000				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				148.00000		148.39000				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			10.95500	98.35635	11.10000	97.44231			0.00	0	0
<b>Total ABN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN88 On 06/09/2016 Spot Bond				96.48000		96.44000			0.00	0	0
<b>Total ABN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				101.22629		101.20350			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				100.02322		100.00000			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			9.43000	104.57188	9.53000	104.35592		19,006,383,776,000.00	2,015,523,200	503,880,800	
<b>Total ABS10 SPOT</b>								<b>19,006,383,776,000.00</b>	<b>2,015,523,200</b>	<b>503,880,800</b>	
<b>Total For ABS10</b>								<b>19,006,383,776,000.00</b>	<b>2,015,523,200</b>	<b>503,880,800</b>	
ABS11 On 09/04/2021 Spot Bond			10.79500	97.64761	10.90000	97.22535		0.00	0	620,000,000	
<b>Total ABS11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>620,000,000</b>	
<b>Total For ABS11</b>								<b>0.00</b>	<b>0</b>	<b>620,000,000</b>	
ABS12 On 14/05/2020 Spot Bond			10.55000	97.65290	10.65000	97.29739		14,370,799,605,000.00	1,362,161,100	454,053,700	
<b>Total ABS12 SPOT</b>								<b>14,370,799,605,000.00</b>	<b>1,362,161,100</b>	<b>454,053,700</b>	
<b>Total For ABS12</b>								<b>14,370,799,605,000.00</b>	<b>1,362,161,100</b>	<b>454,053,700</b>	
ABS13 On 14/05/2022 Spot Bond			11.02500	96.09045	11.13000	95.61426		37,916,435,812,500.00	3,439,132,500	1,146,377,500	
<b>Total ABS13 SPOT</b>								<b>37,916,435,812,500.00</b>	<b>3,439,132,500</b>	<b>1,146,377,500</b>	
<b>Total For ABS13</b>								<b>37,916,435,812,500.00</b>	<b>3,439,132,500</b>	<b>1,146,377,500</b>	
ABS14 On 11/11/2020 Spot Bond			10.54500	97.51464	10.65000	97.11279		0.00	0	0	
<b>Total ABS14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			10.95000	96.62982	11.06000	96.10500		0.00	0	0	

Contract Details	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			11.70500	94.82435	11.85000	94.01135			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			11.70500	95.64194	11.85000	94.74815			0.00	0	1,500,000,000
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
ABS6 On 01/06/2020 Spot Bond			10.47000	93.64704	10.57000	93.29687		64,795,689,000,000.00	6,188,700,000	3,242,900,000	
<b>Total ABS6 SPOT</b>								<b>64,795,689,000,000.00</b>	<b>6,188,700,000</b>	<b>3,242,900,000</b>	
<b>Total For ABS6</b>								<b>64,795,689,000,000.00</b>	<b>6,188,700,000</b>	<b>3,242,900,000</b>	
ABS7 On 11/09/2026 Spot Bond			11.45500	87.39663	11.60000	86.59706		27,569,087,568,000.00	2,406,729,600	4,627,243,200	
<b>Total ABS7 SPOT</b>								<b>27,569,087,568,000.00</b>	<b>2,406,729,600</b>	<b>4,627,243,200</b>	
<b>Total For ABS7</b>								<b>27,569,087,568,000.00</b>	<b>2,406,729,600</b>	<b>4,627,243,200</b>	
ABS9 On 17/03/2016 Spot Bond			8.44500	103.63002	8.46500	103.60376		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			2.39000	278.81827	2.42000	278.24817		0.00	0	0	
<b>Total ABS12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS13 On 31/01/2017 Spot Bond			2.33000	133.78159	2.33000	133.76911		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			2.42000	135.71189	2.43000	135.62419		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	0.01734	100.00000	0.01729		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	14.95090	100.00000	14.91429		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	88.59223	100.00000	88.37772		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				76.78261		76.66935		0.00	0	0	

Contract Details	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	88.56448	100.00000	88.34951				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				100.02437		100.00000				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				100.02437		100.00000				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				100.02450		100.00000				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>
ACL085 On 30/07/2017 Spot Bond				100.02450		100.00000				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				100.02426		100.00000				0.00	0	0
<b>Total ACL087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL088 On 25/11/2020 Spot Bond			10.00000	105.67300	10.00000	105.64500				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				101.05330		101.02923				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				101.08211		101.05736				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				101.09370		101.06867				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				101.07044		101.04597				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				101.01836		100.99511				0.00	0	0

Contract Details	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			10.76000	98.81601	10.86000	98.47825				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				95.36636		95.34630				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				252.19910		254.43929				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				252.29826		254.53858				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				101.04152		101.01773				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				101.44353		101.42044				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				100.02419		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 ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.26178		100.23823				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	105.67300	10.00000	105.64500				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				101.45985		101.43627				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				101.59673		101.57559				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				101.04503		101.02116				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				101.60138		101.57932				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				101.02432		101.00094				0.00	0	0
<b>Total ACL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2017 Spot Bond				100.98352		100.96110				0.00	0	0
<b>Total ACL157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	103.76956	10.23000	103.74112				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				105.74868		105.48037				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			10.82000	98.33009	10.92000	98.02989				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				101.02074		100.99744				0.00	0	0

Contract Details	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	122.38721	1.75000	122.37775				0.00	0	0
<b>Total ACL169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL173 On 20/06/2017 Spot Bond				100.98801		100.96448				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				101.01679		100.99257				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL175 On 20/06/2019 Spot Bond				100.95922		100.93636				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				101.13473		101.11038				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				101.95423		101.93294				0.00	0	0
<b>Total ACL182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/06/2019 Spot Bond				100.94885		100.92623				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				101.60161		101.57875				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				101.01103		100.98695				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				101.00027		100.97746				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				101.04957		101.02559				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				101.06470		101.04035				0.00	0	0

Contract Details	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				101.06828		101.04386				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				101.06828		101.04386				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				101.10875		101.08235				0.00	0	0
<b>Total ACL195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/12/2017 Spot Bond				100.99377		100.97009				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				101.12553		101.09977				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				102.11623		102.09229				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				101.10875		101.08235				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				101.55964		101.53955				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				101.08808		101.06320				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				101.06280		101.03748				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				182.36317		183.97052				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				183.67068		185.28933				0.00	0	0

Contract Details	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>
ACL204 On 20/03/2016 Spot Bond				100.96004		100.93817				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>
ACL205 On 20/03/2018 Spot Bond				100.92809		100.90597				0.00	0	0
<b>Total ACL208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				101.52375		101.50338				0.00	0	0
<b>Total ACL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				100.94999		100.92735				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				99.36577		99.34245				0.00	0	0
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond				100.98801		100.96448				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond				100.93731		100.91498				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				100.93617		100.91385				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				101.03107		101.00752				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond				99.79612		99.77331				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL219 On 26/01/2021 Spot Bond				100.16723		100.14330				0.00	0	0
<b>Total ACL219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond				100.16465		100.14109				0.00	0	0

Contract Details	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				101.02639		101.00295				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				101.00892		100.98590				0.00	0	0
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				101.31571		101.29112				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				100.02267		100.00006				0.00	0	0
<b>Total ADCB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ADCB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 27/11/2017 Spot Bond				101.66975		101.64491				0.00	0	0
<b>Total ADCB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 04/12/2018 Spot Bond				101.48227		101.45772				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>
ADCB1 On 31/01/2016 Spot Bond			100.00000	99.45504	100.00000	99.72678				0.00	0	0
<b>Total ADCB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB2 On 31/07/2018 Spot Bond			100.00000	21.24705	100.00000	21.19444				0.00	0	0
<b>Total ADCB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCP1 On 03/06/2016 Spot Bond				101.23256		101.21118				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	94.22695	100.00000	94.00472				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	61.56389	100.00000	61.41475				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	15.56118	100.00000	15.52307			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	2.42965	100.00000	2.42370			0.00	0	0
<b>Total AFS2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A:On 18/10/2018 Spot Bond				100.32967		100.30763			0.00	0	0
<b>Total AHF2A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B:On 18/10/2018 Spot Bond				100.34158		100.31874			0.00	0	0
<b>Total AHF2B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C:On 18/10/2018 Spot Bond				100.38119		100.35569			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				100.32332		100.30170			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			8.13500	101.56463	8.15500	101.53817		1,549,343,290,000.00	190,454,000	47,613,500	
<b>Total AHF3A2 SPOT</b>								<b>1,549,343,290,000.00</b>	<b>190,454,000</b>	<b>47,613,500</b>	
<b>Total For AHF3A2</b>								<b>1,549,343,290,000.00</b>	<b>190,454,000</b>	<b>47,613,500</b>	
AHF3B:On 18/10/2039 Spot Bond				100.40685		100.37962		0.00	0	0	
<b>Total AHF3B1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AHF3B1</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AHF3C:On 18/10/2039 Spot Bond				100.46776		100.43644		0.00	0	0	
<b>Total AHF3C1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AHF3C1</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AHL01L:On 15/04/2020 Spot Bond			100.00000	38.98876	100.00000	38.88822		0.00	0	0	
<b>Total AHL01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AHL01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AHL1A:On 15/04/2020 Spot Bond			100.00000	10.64820	100.00000	10.62074		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			10.29000	98.81958	10.39000	98.53883		24,017,246,904,000.00	2,334,037,600	583,509,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AIR01 SPOT</b>									<b>24,017,246,904,000.00</b>	<b>2,334,037,600</b>	<b>583,509,400</b>
<b>Total For AIR01</b>									<b>24,017,246,904,000.00</b>	<b>2,334,037,600</b>	<b>583,509,400</b>
AIR02 On 30/04/2023 Spot Bond			10.95500	106.55340	11.10000	105.79624			5,043,528,630,000.00	460,386,000	115,096,500
<b>Total AIR02 SPOT</b>									<b>5,043,528,630,000.00</b>	<b>460,386,000</b>	<b>115,096,500</b>
<b>Total For AIR02</b>									<b>5,043,528,630,000.00</b>	<b>460,386,000</b>	<b>115,096,500</b>
AIR03 On 09/03/2016 Spot Bond			8.46500	104.55705	8.48500	104.53091			0.00	0	0
<b>Total AIR03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			10.68000	93.86782	10.79000	93.27719			4,451,704,884,000.00	416,826,300	138,942,100
<b>Total AIR04 SPOT</b>									<b>4,451,704,884,000.00</b>	<b>416,826,300</b>	<b>138,942,100</b>
<b>Total For AIR04</b>									<b>4,451,704,884,000.00</b>	<b>416,826,300</b>	<b>138,942,100</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	14.43394	100.00000	14.40200			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			11.20500	93.25710	11.36500	92.18182			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			2.89000	169.81994	2.89000	169.80159			817,582,734,000.00	282,900,600	141,450,300
<b>Total AIRL01 SPOT</b>									<b>817,582,734,000.00</b>	<b>282,900,600</b>	<b>141,450,300</b>
<b>Total For AIRL01</b>									<b>817,582,734,000.00</b>	<b>282,900,600</b>	<b>141,450,300</b>
ANG01 On 09/12/2016 Spot Bond				101.25074		101.22775			0.00	0	0
<b>Total ANG010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF01 On 26/09/2017 Spot Bond				100.82825		100.80580			0.00	0	0
<b>Total APF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond				100.88668		100.86260			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				99.87124		99.84962			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	28.60993	100.00000	28.53986			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>
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN002 On 22/03/2016 Spot Bond				100.88209		100.86155				0.00	0	0
<b>Total ASN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN004 On 28/02/2017 Spot Bond				101.21864		101.19996				0.00	0	0
<b>Total ASN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN006 On 20/12/2016 Spot Bond				100.90180		100.88130				0.00	0	0
<b>Total ASN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN007 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN008 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN010 On 20/03/2019 Spot Bond				100.98351		100.96109				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN011 On 20/06/2017 Spot Bond				100.83920		100.80979				0.00	0	0
<b>Total ASN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN012 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN014 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN015 On 11/04/2017 Spot Bond				95.78000		95.73000				0.00	0	0
<b>Total ASN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN016 On 09/03/2016 Spot Bond				101.01348		100.99487				0.00	0	0
<b>Total ASN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN017 On 09/06/2017 Spot Bond				114.63681		114.59239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/12/2033 Spot Bond			2.74000	238.30239	2.74000	238.27761				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				99.20519		99.18214				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				87.42558		87.36474				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				99.81059		99.78696				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			2.75500	211.71435	2.75500	211.69224				0.00	0	0
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 20/12/2016 Spot Bond				100.90880		100.88813				0.00	0	0
<b>Total ASN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 24/09/2016 Spot Bond				100.87739		100.85606				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 13/10/2016 Spot Bond				100.44366		100.42224				0.00	0	0
<b>Total ASN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 16/04/2018 Spot Bond				100.34549		100.32318				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				100.26922		100.24535				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				100.02925		100.08888				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				100.02208		100.00015				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				98.78230		98.78083				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				101.39418		101.37226				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				101.04714		101.02583				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				99.86115		99.83805				0.00	0	0
<b>Total ASN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 30/06/2016 Spot Bond				100.62595		100.60814				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN072</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 20/07/2018 Spot Bond				84.49568		84.12282				0.00	0	0
<b>Total ASN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 02/07/2016 Spot Bond				100.59734		100.57728				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				101.14434		101.11709				0.00	0	0
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/09/2020 Spot Bond				100.97074		100.94761				0.00	0	0
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 10/12/2017 Spot Bond				101.23056		101.20703				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				101.05129		101.02625				0.00	40,000,000	10,000,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,000</b>
ASN08: On 03/09/2020 Spot Bond				101.58987		101.56394				0.00	0	0
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 25/09/2018 Spot Bond				100.81566		100.79357				0.00	0	0
<b>Total ASN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09( On 08/10/2018 Spot Bond				100.56886		100.54665				0.00	0	0
<b>Total ASN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09 On 21/10/2020 Spot Bond				100.28753		100.26420				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09( On 10/11/2020 Spot Bond				99.82209		99.79973				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>
ASN09( On 17/08/2016 Spot Bond				101.53096		101.50973				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>
ASN09( On 20/12/2020 Spot Bond				57.22449		57.11979				0.00	0	0
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111 On 02/12/2020 Spot Bond				101.46452		101.44107				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>
ASN11( On 20/12/2017 Spot Bond				100.99952		100.97571				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>
ASN11( On 08/03/2021 Spot Bond				101.32992		101.30674				0.00	0	0
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11( On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11( On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN117 On 21/04/2016 Spot Bond				100.24723		100.22663				0.00	0	0
<b>Total ASN117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN118 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN119 On 27/01/2018 Spot Bond				100.13373		100.11150				0.00	0	300,000,000
<b>Total ASN119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For ASN119</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
ASN35U On 20/12/2016 Spot Bond			100.00000	53.98694	100.00000	53.86746				0.00	0	0
<b>Total ASN35U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN35U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38U On 20/12/2017 Spot Bond			100.00000	30.35230	100.00000	30.27796				0.00	0	0
<b>Total ASN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39U On 20/12/2017 Spot Bond			100.00000	30.44034	100.00000	30.36578				0.00	0	0
<b>Total ASN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN40U On 20/12/2017 Spot Bond			100.00000	30.04419	100.00000	29.97061				0.00	0	0
<b>Total ASN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN43U On 10/03/2017 Spot Bond			100.00000	43.63031	100.00000	43.52346				0.00	0	0
<b>Total ASN43U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN43U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN49U On 19/09/2016 Spot Bond			100.00000	61.15557	100.00000	61.00578				0.00	0	0
<b>Total ASN49U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN49U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN50U On 16/03/2018 Spot Bond			100.00000	22.41051	100.00000	22.35562				0.00	0	0
<b>Total ASN50U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN50U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN55U On 29/12/2016 Spot Bond			100.00000	59.86030	100.00000	59.71369				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>
ASN56U On 29/06/2016 Spot Bond			100.00000	88.28257	100.00000	88.07287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ASN56U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN56U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75I On 20/09/2020 Spot Bond			100.00000	1.60534	100.00000	1.60141			0.00	0	0
<b>Total ASN75U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN89I On 02/10/2018 Spot Bond			100.00000	17.31457	100.00000	17.27216			0.00	0	0
<b>Total ASN89U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN89U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond				101.06288		101.04206			0.00	0	0
<b>Total BAR001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 20/03/2016 Spot Bond				100.86693		100.84626			0.00	0	0
<b>Total BAR003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW10 On 01/10/2016 Spot Bond				100.88554		100.86444			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			10.21500	102.34733	10.31500	102.09272		25,019,942,724,000.00	2,449,333,600	612,333,400	
<b>Total BAW11 SPOT</b>								<b>25,019,942,724,000.00</b>	<b>2,449,333,600</b>	<b>612,333,400</b>	
<b>Total For BAW11</b>								<b>25,019,942,724,000.00</b>	<b>2,449,333,600</b>	<b>612,333,400</b>	
BAW13 On 17/04/2017 Spot Bond				100.74037		100.71915			0.00	0	0
<b>Total BAW13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BAW15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond				101.13841		101.11663			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				101.66589		101.64296			0.00	567,648,400	0
<b>Total BAW18 SPOT</b>									<b>0.00</b>	<b>567,648,400</b>	<b>0</b>
<b>Total For BAW18</b>									<b>0.00</b>	<b>567,648,400</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			11.04500	96.05978	11.15000	95.65984			0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW21 On 24/03/2022 Spot Bond			11.21500	94.96000	11.32000	94.50010		9,171,283,821,000.00	817,769,400	272,589,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAW21 SPOT</b>										<b>9,171,283,821,000.00</b>	<b>817,769,400</b>	<b>272,589,800</b>
<b>Total For BAW21</b>										<b>9,171,283,821,000.00</b>	<b>817,769,400</b>	<b>272,589,800</b>
BAW22 On 07/12/2022 Spot Bond				101.32991		101.30672				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	21.91790	100.00000	21.86422				0.00	0	0
<b>Total BAW23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW3 On 02/10/2017 Spot Bond				102.42261		102.40023				0.00	0	0
<b>Total BAW3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			9.98000	103.25379	10.08000	103.07614				0.00	0	0
<b>Total BAW8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA01 On 31/03/2016 Spot Bond			11.05137	101.35782	11.05078	101.32765				0.00	0	0
<b>Total BAYA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA06 On 30/09/2016 Spot Bond				101.03069		100.99994				0.00	0	0
<b>Total BAYA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA08 On 31/12/2017 Spot Bond			12.61705	99.64671	12.66508	99.53268				0.00	0	0
<b>Total BAYA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA11 On 31/03/2016 Spot Bond				101.05303		101.02160				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			11.30137	100.94005	11.30078	100.90933				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			11.30137	101.06145	11.30078	101.03069				0.00	0	0
<b>Total BAYA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.16341	11.06000	101.13318				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			10.71192	100.79883	10.68866	100.77894				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 30/09/2016 Spot Bond				101.44514		101.41700				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				101.05763		101.02875				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				101.05763		101.02875				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA20 On 30/06/2017 Spot Bond			12.58361	99.39690	12.59603	99.35399				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			12.75500	98.87829	12.85500	98.71849				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/06/2017 Spot Bond				99.90621		99.90621				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond			12.68000	97.29544	12.78000	97.11764				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				100.96563		100.93585				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			12.69000	96.63270	12.79000	96.43955				0.00	0	0
<b>Total BAYA32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA33 On 31/03/2018 Spot Bond				100.93941		100.91044				0.00	0	0
<b>Total BAYA33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.96126		100.93161				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BAYA34 On 31/03/2018 Spot Bond				100.96126		100.93161				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>
BAYA35 On 31/03/2018 Spot Bond				99.90595		99.90595				0.00	0	0
<b>Total BAYA36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2016 Spot Bond				100.92892		100.90027				0.00	0	0
<b>Total BAYA37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA37 On 30/09/2018 Spot Bond				100.98590		100.95652				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				100.11350		100.11350				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA41 On 30/09/2018 Spot Bond				100.98590		100.95652				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				100.93067		100.90196				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				100.95521		100.92678				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				100.98602		100.95663				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				100.80795		100.78302				0.00	0	0
<b>Total BAYA48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB02 On 31/03/2016 Spot Bond			14.05137	101.62200	14.05078	101.58365				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			15.78510	101.01094	15.76983	100.98098				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			14.74457	100.94868	14.74129	100.91071				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB04 On 30/06/2019 Spot Bond				101.24377		101.20539				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 31/12/2019 Spot Bond				101.24377		101.20539				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/03/2020 Spot Bond				101.24377		101.20539				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 30/09/2020 Spot Bond				101.28699		101.24725				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2018 Spot Bond				101.09201		101.05832				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>
BAYC11 On 31/12/2016 Spot Bond			100.00000	53.13267	100.00000	53.03187				0.00	0	0
<b>Total BAYC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD11 On 30/06/2035 Spot Bond			100.00000	20.26528	100.00000	20.21565				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD21 On 30/06/2035 Spot Bond			100.00000	18.44368	100.00000	18.39851				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.38499	100.00000	11.35711				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.39524	100.00000	11.36701				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD51 On 30/06/2035 Spot Bond			100.00000	13.76500	100.00000	13.73128				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.92713	100.00000	11.89792				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC101L On 19/02/2016 Spot Bond			100.00000	95.54974	100.00000	95.30026				0.00	0	0
<b>Total BC101U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC101U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC102L On 04/03/2016 Spot Bond			100.00000	92.17172	100.00000	91.93955				0.00	0	0
<b>Total BC102U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC102U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ04 On 21/04/2017 Spot Bond				100.25539		100.23476				0.00	0	0
<b>Total BCJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ06 On 07/07/2017 Spot Bond				100.54976		100.52919				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				100.36959		100.34898				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				101.55338		101.53214				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	11.92504	100.00000	11.89583				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	11.92504	100.00000	11.89583				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			2.29000	185.88636	2.32000	185.71454				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			9.47500	144.67810	9.62000	142.21331				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			9.47500	145.23713	9.62000	142.78827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.86000	90.15312	10.00500	89.20676				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BD311E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BEER0 On 28/03/2018 Spot Bond			9.45000	98.03649	9.55000	97.82631				0.00	0	0
<b>Total BEER02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BEER02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.18620	100.00000	10.16098				0.00	0	0
<b>Total BG1A7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.81485	100.00000	8.79302				0.00	0	0
<b>Total BG1A8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.81485	100.00000	8.79302				0.00	0	0
<b>Total BG1B2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1B2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.35147	100.00000	9.32831				0.00	0	0
<b>Total BG1C2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1C2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00004	100.00000	0.00004				0.00	0	0
<b>Total BG1D2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1D2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.51154	100.00000	12.48055				0.00	0	0
<b>Total BG1E2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1E2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1F2U On 21/11/2032 Spot Bond			100.00000	17.28146	100.00000	17.23867				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				100.26997		100.24812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BG22A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A: On 21/07/2016 Spot Bond				100.70141		100.68163				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				100.29096		100.26736				0.00	0	0
<b>Total BG22B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C On 21/07/2016 Spot Bond				100.30710		100.28215				0.00	0	0
<b>Total BG22C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22D On 21/07/2016 Spot Bond				100.35185		100.32314				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	82.16704	100.00000	81.98198				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				100.02066		100.00006				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				100.02107		100.00007				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				100.02120		100.00007				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				100.02284		100.00010				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				100.02502		100.00013				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	51.57804	100.00000	51.45171				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	51.57804	100.00000	51.45171				0.00	0	0
<b>Total BG32YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG42A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				101.12151		101.09912				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				101.14145		101.11865				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			9.48000	102.66241	9.58000	102.53294				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				101.20127		101.17723				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				101.30740		101.28116				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	36.95152	100.00000	36.86102				0.00	0	0
<b>Total BG42DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42YI On 15/03/2017 Spot Bond			100.00000	36.95152	100.00000	36.86102				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				102.89915		102.87192				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			12.51000	97.25276	12.61000	96.93481				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				99.91658		99.88880				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			12.40000	92.66997	12.50000	92.34591				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			12.54500	100.67380	12.65000	100.29220				0.00	0	0
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2025 Spot Bond				101.64508		101.61777				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			12.98000	99.83113	13.09000	99.33689				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				101.68901		101.66143				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			12.54500	99.97321	12.65000	99.58773				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>
BGR01 On 04/02/2016 Spot Bond				107.58712		107.56616				0.00	0	0
<b>Total BGR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGR02 On 10/11/2016 Spot Bond				101.76356		101.74205				0.00	0	0
<b>Total BGR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID04 On 23/11/2017 Spot Bond				101.43717		101.41585				0.00	0	0
<b>Total BID04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID05 On 26/06/2019 Spot Bond				100.45140		100.43026				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			10.17000	97.09782	10.27000	96.79622				0.00	0	2,200,000,000
<b>Total BID06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
<b>Total For BID06</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
BIDC5C On 05/02/2016 Spot Bond				99.94578		99.92771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BDC50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDC50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDC51 On 14/04/2016 Spot Bond				98.63181		98.61281				0.00	0	0
<b>Total BDC51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDC51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A 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				100.20987		100.18411				0.00	0	0
<b>Total BSR13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR16 On 17/06/2016 Spot Bond				101.31774		101.28894				0.00	0	0
<b>Total BSR16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR17 On 19/06/2018 Spot Bond				102.33509		102.30566				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>
BTC06 On 12/02/2016 Spot Bond				101.54775		101.52760				0.00	0	0
<b>Total BTC064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC06 On 22/02/2016 Spot Bond				101.37456		101.35436				0.00	0	0
<b>Total BTC067 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC067</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC07 On 09/03/2016 Spot Bond				101.05831		101.03822				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				100.25630		100.23653				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 01/02/2016 Spot Bond				100.00000	0.00000	99.89723				0.00	0	0
<b>Total BTC080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC08 On 05/02/2016 Spot Bond				99.94533		99.92711				0.00	0	0
<b>Total BTC081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC08 On 18/02/2016 Spot Bond				99.70065		99.68194				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BTC083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC083 On 17/05/2016 Spot Bond				97.97102		97.95169				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>
BTC084 On 23/02/2016 Spot Bond				99.60732		99.58862				0.00	0	0
<b>Total BTC085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC085 On 01/04/2016 Spot Bond				98.87382		98.85474				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>
BTC086 On 09/03/2016 Spot Bond				99.30957		99.29039				0.00	0	0
<b>Total BTC087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC087 On 06/04/2016 Spot Bond				98.77349		98.75433				0.00	0	0
<b>Total BTC088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC088 On 12/02/2016 Spot Bond				99.81345		99.79479				0.00	0	0
<b>Total BTC089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC089 On 18/02/2016 Spot Bond				99.70026		99.68152				0.00	0	0
<b>Total BTC090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC090 On 09/02/2016 Spot Bond				99.86992		99.85134				0.00	0	0
<b>Total BTC091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC091 On 25/02/2016 Spot Bond				99.74420		99.70766				0.00	0	0
<b>Total BTC092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC092 On 19/07/2016 Spot Bond				100.25211		100.23407				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>
BUS011 On 30/09/2016 Spot Bond			100.00000	58.02873	100.00000	57.88661				0.00	0	0
<b>Total BUS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ18 On 27/03/2018 Spot Bond				100.84291		100.82005				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BWZ18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond				100.87202		100.84835				0.00	0	0
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 17/03/2017 Spot Bond				101.02810		101.00560				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				101.67128		101.64875				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	24.04194	100.00000	23.98306				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			10.68000	105.91327	10.78000	105.81092				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				102.70077		102.67766				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			9.03000	102.86778	9.13000	102.81677				0.00	0	0
<b>Total CBL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL12 On 06/09/2018 Spot Bond			16.39000	94.23481	16.49000	94.00349				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				97.58884		97.56011				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			14.19000	93.76188	14.29000	93.49897				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			10.13000	101.12673	10.23000	100.98131				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				99.31875		99.28976				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			14.19000	96.36677	14.29000	96.07408			0.00	0	0
<b>Total CBL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond				95.92069		95.89419			0.00	0	0
<b>Total CBL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL21 On 06/05/2016 Spot Bond				99.87536		99.85442			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			11.94500	90.78095	12.05000	90.43422			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				101.82917		101.80485			0.00	240,000,000	120,000,000
<b>Total CBL23 SPOT</b>									<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For CBL23</b>									<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
CBL24 On 21/11/2020 Spot Bond				99.99977		99.97617			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			11.38000	107.21882	11.52500	106.44998		137,210,936,000.00		12,057,200	3,014,300
<b>Total CCT01 SPOT</b>								<b>137,210,936,000.00</b>		<b>12,057,200</b>	<b>3,014,300</b>
<b>Total For CCT01</b>								<b>137,210,936,000.00</b>		<b>12,057,200</b>	<b>3,014,300</b>
CCT02 On 12/06/2024 Spot Bond			11.43500	102.57018	11.58000	101.77009		12,363,522,000,000.00		1,081,200,000	620,300,000
<b>Total CCT02 SPOT</b>								<b>12,363,522,000,000.00</b>		<b>1,081,200,000</b>	<b>620,300,000</b>
<b>Total For CCT02</b>								<b>12,363,522,000,000.00</b>		<b>1,081,200,000</b>	<b>620,300,000</b>
CCT03 On 15/03/2025 Spot Bond			11.28500	103.56453	11.43000	102.72867		50,346,146,290,500.00		4,461,333,300	1,487,111,100
<b>Total CCT03 SPOT</b>								<b>50,346,146,290,500.00</b>		<b>4,461,333,300</b>	<b>1,487,111,100</b>
<b>Total For CCT03</b>								<b>50,346,146,290,500.00</b>		<b>4,461,333,300</b>	<b>1,487,111,100</b>
CGR10 On 08/12/2016 Spot Bond				101.80757		101.77529		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			12.88000	104.00642	12.98000	103.95479		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				102.27132		102.24915		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				105.62378		105.59643				0.00	0	0
<b>Total CGR14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	105.67260	10.00000	105.64510				0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				100.61917		100.59092				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				101.15799		101.13092				0.00	0	0
<b>Total CGR16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR17 On 24/10/2017 Spot Bond				100.22710		100.19918				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	16.69603	100.00000	16.65558				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	24.91024	100.00000	24.84923				0.00	0	0
<b>Total CGR19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR20 On 03/07/2018 Spot Bond			100.00000	23.15937	100.00000	23.10266				0.00	0	0
<b>Total CGR20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond				100.64628		100.61622				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>
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG03 On 30/06/2017 Spot Bond				100.85293		100.82762				0.00	0	0
<b>Total CIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				100.88372		100.85746				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.91945		100.89210				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				101.66934		101.64342				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				101.79977		101.77178				0.00	0	0
<b>Total CIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG08 On 03/03/2016 Spot Bond				101.15422		101.13450				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>
CLN179 On 20/03/2016 Spot Bond				101.06397		101.04343				0.00	0	0
<b>Total CLN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	100.87083	10.11000	100.84350				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>
CLN184 On 06/07/2016 Spot Bond				100.61489		100.59269				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	128.22306	2.76000	128.20973				0.00	0	0
<b>Total CLN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN192 On 24/08/2016 Spot Bond				102.23120		102.23120				0.00	0	0
<b>Total CLN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 29/08/2021 Spot Bond			3.14000	128.25210	3.14000	128.23738				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN194 On 31/08/2016 Spot Bond			8.25000	103.52215	8.25000	103.49904				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			3.12000	127.66522	3.13000	127.58607				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	127.45051	2.40000	127.43838				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				101.42974		101.39681				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			9.53500	101.81357	9.55500	101.77430				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				100.29763		100.27467				0.00	0	0
<b>Total CLN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN220 On 20/10/2016 Spot Bond				100.30668		100.28375				0.00	0	0
<b>Total CLN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN221 On 20/10/2016 Spot Bond			9.58500	101.82197	9.60500	101.78242				0.00	0	0
<b>Total CLN221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN222 On 20/10/2016 Spot Bond			9.58500	101.82197	9.60500	101.78242				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.63500	100.52129	9.65500	100.47950				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				101.06493		101.04060				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				101.16500		101.13830				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	105.67300	10.00000	105.64500				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	105.67300	10.00000	105.64500				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				101.67641		101.65481				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				101.62201		101.59899				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			9.35000	104.10472	9.35000	104.07888				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	104.10472	9.35000	104.07888				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN247 On 26/03/2017 Spot Bond				101.32525		101.30368				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN257 On 26/03/2017 Spot Bond				101.11918		101.09712				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN258 On 26/03/2017 Spot Bond				101.37957		101.35813				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN259 On 26/03/2017 Spot Bond				101.37957		101.35813				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				101.37957		101.35813				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2017 Spot Bond				101.06984		101.04751				0.00	0	0
<b>Total CLN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 26/03/2019 Spot Bond			10.62000	100.85644	10.72000	100.57035				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>
CLN263 On 30/04/2017 Spot Bond				100.44996		100.42809				0.00	0	0
<b>Total CLN263 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN263</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN264 On 20/06/2017 Spot Bond				103.62861		103.60579				0.00	0	0
<b>Total CLN264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN265 On 20/06/2017 Spot Bond				101.16886		101.14604				0.00	0	0
<b>Total CLN265 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN265</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN266 On 20/06/2017 Spot Bond				101.16317		101.14048				0.00	0	0
<b>Total CLN266 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN266</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN267 On 20/06/2017 Spot Bond				101.19369		101.17123				0.00	0	0
<b>Total CLN267 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN267</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 22/05/2017 Spot Bond				101.56896		101.54707				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.79219		101.76631				0.00	0	0
<b>Total CLN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 20/06/2017 Spot Bond				101.33306		101.31093				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				101.87243		101.85078				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				100.05033		100.02875				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				101.76794		101.74553				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				101.07882		101.05321				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				100.95006		100.92420				0.00	0	0
<b>Total CLN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN291 On 26/06/2017 Spot Bond				102.30359		102.28058				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	105.67300	10.00000	105.64500				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 30/06/2017 Spot Bond				100.77110		100.74535				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 26/06/2017 Spot Bond				100.94033		100.91474				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN294 On 30/06/2017 Spot Bond				100.82131		100.79546				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.13127		101.10537				0.00	0	0
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN296 On 30/06/2017 Spot Bond				100.79726		100.77151				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				101.10880		101.08363				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				100.86908		100.84306				0.00	0	0
<b>Total CLN299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN299 On 20/12/2017 Spot Bond				193.99283		193.99283				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				101.96687		101.94234				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				194.12043		194.12043				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				193.22467		193.22467				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				193.93358		193.93358				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 20/03/2018 Spot Bond				190.26078		190.26078				0.00	0	0
<b>Total CLN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN310 On 20/03/2018 Spot Bond				191.60641		191.60641				0.00	0	0
<b>Total CLN311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 14/11/2022 Spot Bond				101.91878		101.89269				0.00	0	0

Contract Details	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			12.22000	89.94353	12.33000	89.45807				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			12.74000	91.41096	12.85000	90.91770				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 30/06/2017 Spot Bond				100.83288		100.80795				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				101.12253		101.09580				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				101.87632		101.85079				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				100.18611		100.16281				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				100.02531		100.00000				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	102.25013	8.80500	102.22593				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				100.18387		100.16084				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				101.03635		101.01166				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				101.05360		101.02850				0.00	0	0

Contract Details	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				101.12023		101.09355				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				101.08829		101.06340				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				101.48325		101.44906				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				87.69857		87.63565				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				101.18137		101.15430				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				100.83288		100.80795				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				168.60528		168.60528				0.00	0	0
<b>Total CLN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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				100.11873		100.09497				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				101.28866		101.25798				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN341 On 30/06/2017 Spot Bond				100.83741		100.81234				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN342 On 20/06/2017 Spot Bond				101.47455		101.44057				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				101.22758		101.19941				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CLN343 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2018 Spot Bond				100.96010		100.93823			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				101.08807		101.06217			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				100.11768		100.09412			0.00	0	0
<b>Total CLN346 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN347 On 10/02/2016 Spot Bond				99.82657		99.80474			0.00	0	0
<b>Total CLN347 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN347</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN348 On 30/06/2017 Spot Bond				100.81477		100.79037			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				100.02174		100.08295			0.00	0	0
<b>Total CLN350 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN351 On 28/05/2019 Spot Bond				101.44107		101.41877			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				100.02246		100.00025			0.00	0	0
<b>Total CLN358 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN358</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN359 On 24/07/2017 Spot Bond				102.11886		102.09525			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>
CLN360 On 20/03/2019 Spot Bond				100.91079		100.88908			0.00	0	0
<b>Total CLN360 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN360</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN361 On 20/03/2024 Spot Bond			11.40000	99.45609	11.51000	98.87160		9,322,571,160,000.00	817,769,400	272,589,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CLN362 SPOT</b>									<b>9,322,571,160,000.00</b>	<b>817,769,400</b>	<b>272,589,800</b>
<b>Total For CLN362</b>									<b>9,322,571,160,000.00</b>	<b>817,769,400</b>	<b>272,589,800</b>
CLN362 On 20/03/2024 Spot Bond				101.01304		100.98991			0.00	0	0
<b>Total CLN363 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 06/08/2023 Spot Bond				102.24361		102.21562			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			13.54000	102.06291	13.65000	101.50542			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				99.82510		99.79601			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			13.57000	95.93900	13.68000	95.41198			0.00	0	0
<b>Total CLN367 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN367 On 26/07/2022 Spot Bond			10.02000	105.22018	10.02000	105.19193			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				99.82510		99.79601			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				100.17109		100.14662			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				91.84386		91.81441			0.00	0	0
<b>Total CLN371 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/09/2023 Spot Bond				100.99845		100.97567			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				101.01824		100.99500			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				101.01841		100.99517			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 30/06/2017 Spot Bond				100.86637		100.84043				0.00	0	0
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 20/03/2021 Spot Bond			10.94500	99.54184	11.05000	99.11993				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				100.95669		100.92804				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				101.09153		101.06553				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	101.61189	10.98000	101.58206				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	104.05134	11.00000	104.02074				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				101.13440		101.10842				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				100.24849		100.22650				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			13.33000	97.90151	13.44000	97.33974				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond				101.20969		101.18088				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				101.01812		100.99487				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				100.18456		100.15854				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.08237		101.05762				0.00	0	0
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN389 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN389</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN389 On 01/10/2016 Spot Bond				100.65667		100.63464				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				100.94769		100.92510				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				85.00000		85.00000				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				100.99952		100.97571				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 02/03/2018 Spot Bond				101.35025		101.32761				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				101.10571		101.08042				0.00	0	0
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN396 On 20/06/2020 Spot Bond				101.36065		101.32824				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				101.80836		101.78373				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				101.79774		101.77325				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond				100.99952		100.97571				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.12023		101.09355				0.00	0	0
<b>Total CLN401 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN401</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN401 On 30/06/2017 Spot Bond				100.80078		100.77779				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				100.77850		100.75518				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				102.01992		101.99031				0.00	0	0
<b>Total CLN404 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN404</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN404 On 20/06/2016 Spot Bond				100.91349		100.89271				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				79.68151		79.68151				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				101.00211		100.97822				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				100.14379		100.12580				0.00	0	0
<b>Total CLN408 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN408</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN408 On 18/07/2020 Spot Bond				100.40882		100.38146				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				101.10875		101.08235				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				101.11449		101.08795				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 18/07/2020 Spot Bond				100.41079		100.38330				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.09727		101.07113				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond				101.31495		101.28364				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				101.15466		101.12716				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 18/07/2020 Spot Bond				100.43636		100.40715				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				101.13202		101.10495				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 20/12/2020 Spot Bond				101.21198		101.18312				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	43.73183	7.01000	43.72374				0.00	0	0
<b>Total CLN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 20/12/2020 Spot Bond				101.22343		101.19430				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 26/01/2021 Spot Bond				100.22573		100.19343				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				101.63945		101.60037				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				101.50881		101.47286				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				101.63945		101.60037			0.00	0	0
<b>Total CLN424 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN424</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN424 On 20/12/2020 Spot Bond				104.91285		104.88685			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				101.46896		101.43397			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				101.14319		101.11597			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				102.51189		102.48730			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				101.45188		101.41729			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				96.63725		96.63725			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				101.67913		101.63910			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				101.75839		101.71645			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				101.82620		101.78263			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				97.31089		97.31089			0.00	0	0
<b>Total CLN434 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 30/06/2017 Spot Bond				100.76035		100.73758			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.10301		101.07674				0.00	0	0
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN436 On 20/12/2020 Spot Bond				101.37219		101.34707				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>
CLN437 On 22/01/2017 Spot Bond				100.41235		100.37534				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>
CLN55 On 18/04/2028 Spot Bond				162.69643		161.47759				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			9.86000	90.15312	10.00500	89.20676				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			9.47500	144.67810	9.62000	142.21331				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			9.47500	145.23713	9.62000	142.78827				0.00	0	0
<b>Total CLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF03 On 10/10/2016 Spot Bond				100.54560		100.52148				0.00	0	0
<b>Total CLNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF04 On 10/10/2016 Spot Bond				100.74365		100.72031				0.00	0	0
<b>Total CLNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF05 On 20/09/2016 Spot Bond				101.07654		101.05193				0.00	0	0
<b>Total CLNF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF06 On 20/12/2016 Spot Bond				101.01137		100.98829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.02424		101.00086				0.00	0	0
<b>Total CLNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF07 On 10/07/2017 Spot Bond				100.53184		100.50745				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				101.01103		100.98695				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				100.18611		100.16281				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				100.92578		100.90372				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				100.99511		100.97241				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				100.98928		100.96672				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				100.99504		100.97235				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				101.01103		100.98695				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				101.72274		101.69750				0.00	0	0
<b>Total COH001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.46212		100.43719				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			9.71500	105.29556	9.73500	105.26103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			9.73000	99.93267	9.83000	99.70375		14,511,262,647,000.00	1,491,393,900	1,927,131,300	
<b>Total COJ04 SPOT</b>								<b>14,511,262,647,000.00</b>	<b>1,491,393,900</b>	<b>1,927,131,300</b>	
<b>Total For COJ04</b>								<b>14,511,262,647,000.00</b>	<b>1,491,393,900</b>	<b>1,927,131,300</b>	
COJ05 On 05/06/2023 Spot Bond			10.99500	107.91983	11.10000	107.34949		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			11.15500	102.44299	11.26000	102.01438		30,120,873,784,000.00	2,700,212,800	675,053,200	
<b>Total COJ07 SPOT</b>								<b>30,120,873,784,000.00</b>	<b>2,700,212,800</b>	<b>675,053,200</b>	
<b>Total For COJ07</b>								<b>30,120,873,784,000.00</b>	<b>2,700,212,800</b>	<b>675,053,200</b>	
COJG0 On 09/06/2024 Spot Bond			11.18000	96.16261	11.29000	95.56986		52,687,266,008,000.00	4,712,635,600	1,178,158,900	
<b>Total COJG01 SPOT</b>								<b>52,687,266,008,000.00</b>	<b>4,712,635,600</b>	<b>1,178,158,900</b>	
<b>Total For COJG01</b>								<b>52,687,266,008,000.00</b>	<b>4,712,635,600</b>	<b>1,178,158,900</b>	
COT01 On 03/04/2023 Spot Bond			11.55000	91.33014	11.66000	90.81782		75,003,265,260,000.00	6,493,789,200	1,623,447,300	
<b>Total COT01 SPOT</b>								<b>75,003,265,260,000.00</b>	<b>6,493,789,200</b>	<b>1,623,447,300</b>	
<b>Total For COT01</b>								<b>75,003,265,260,000.00</b>	<b>6,493,789,200</b>	<b>1,623,447,300</b>	
COT02 On 03/04/2028 Spot Bond			12.20500	90.82539	12.35000	89.97857		0.00	0	350,000,000	
<b>Total COT02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>350,000,000</b>	
<b>Total For COT02</b>								<b>0.00</b>	<b>0</b>	<b>350,000,000</b>	
COT03 On 05/06/2028 Spot Bond			12.20500	84.21754	12.35000	83.40014		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				101.45134		101.42887		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	12.52732	100.00000	12.49664		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				101.49500		101.47349		0.00	0	0	
<b>Total CPL021 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CPL021</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CPL022 On 23/09/2019 Spot Bond				100.92717		100.90515		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				101.47525		101.45230		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	11.25593	100.00000	11.22836				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	17.89204	100.00000	17.84822				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	63.74734	100.00000	63.54831				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	15.98977	100.00000	15.95060				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	18.65563	100.00000	18.60944				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			12.92000	88.88408	13.02500	88.25690				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	23.15482	100.00000	23.09810				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	15.32205	100.00000	15.28453				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	23.85457	100.00000	23.79615				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 28/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total DENG43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			9.00500	99.12943	9.10500	98.95793				0.00	0	0
<b>Total DENG44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 25/02/2016 Spot Bond				101.40092		101.38080				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DENG56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 03/03/2016 Spot Bond				101.24174		101.22160				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				101.49566		101.47458				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				99.95778	100.00000	41.43093				0.00	7,160,000,000	31,500,000,000
<b>Total DENG59 SPOT</b>										<b>0.00</b>	<b>7,160,000,000</b>	<b>31,500,000,000</b>
<b>Total For DENG59</b>										<b>0.00</b>	<b>7,160,000,000</b>	<b>31,500,000,000</b>
DENG6 On 27/01/2017 Spot Bond				100.00000	100.00000	44.84448				0.00	10,000,000	20,000,000,000
<b>Total DENG61 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>20,000,000,000</b>
<b>Total For DENG61</b>										<b>0.00</b>	<b>10,000,000</b>	<b>20,000,000,000</b>
DLT03L On 12/05/2016 Spot Bond			100.00000	84.78048	100.00000	84.59854				0.00	0	0
<b>Total DLT03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLT03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB02 On 09/12/2016 Spot Bond				101.20808		101.18627				0.00	0	0
<b>Total DLTB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB03 On 09/10/2017 Spot Bond				100.53207		100.50858				0.00	0	0
<b>Total DLTB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC10 On 03/02/2016 Spot Bond				99.97961		99.95917				0.00	0	0
<b>Total DLTC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC11 On 03/02/2016 Spot Bond				103.56382		103.54391				0.00	0	0
<b>Total DLTC11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC12 On 03/08/2016 Spot Bond				99.97793		99.95587				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>
DNG60 On 04/08/2017 Spot Bond			100.00000	29.12354	100.00000	28.37478				0.00	0	30,000,000,000
<b>Total DNG60U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,000</b>
<b>Total For DNG60U</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,000</b>
DOL00 On 20/09/2018 Spot Bond				101.28637		101.25574				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DOL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL003 On 24/01/2019 Spot Bond				100.29207		100.25601				0.00	0	0
<b>Total DOL004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL004 On 20/06/2019 Spot Bond				101.12597		101.09916				0.00	0	0
<b>Total DOL007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL007 On 20/12/2019 Spot Bond				58.64562		58.59452				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			10.68500	94.47639	10.79000	94.04701			20,647,185,394,000.00	1,932,352,400	483,088,100	
<b>Total DV2021 SPOT</b>									<b>20,647,185,394,000.00</b>	<b>1,932,352,400</b>	<b>483,088,100</b>	
<b>Total For DV2021</b>									<b>20,647,185,394,000.00</b>	<b>1,932,352,400</b>	<b>483,088,100</b>	
DV21 On 15/06/2016 Spot Bond			8.43500	104.27106	8.45500	104.24021			6,026,790,630,000.00	714,498,000	178,624,500	
<b>Total DV21 SPOT</b>									<b>6,026,790,630,000.00</b>	<b>714,498,000</b>	<b>178,624,500</b>	
<b>Total For DV21</b>									<b>6,026,790,630,000.00</b>	<b>714,498,000</b>	<b>178,624,500</b>	
DV22 On 07/02/2020 Spot Bond			10.45000	96.66371	10.57000	96.26015			64,312,001,325,000.00	6,154,258,500	2,730,019,500	
<b>Total DV22 SPOT</b>									<b>64,312,001,325,000.00</b>	<b>6,154,258,500</b>	<b>2,730,019,500</b>	
<b>Total For DV22</b>									<b>64,312,001,325,000.00</b>	<b>6,154,258,500</b>	<b>2,730,019,500</b>	
DV23 On 27/02/2023 Spot Bond			10.88000	100.04195	10.99000	99.49670			73,652,302,528,000.00	6,769,513,100	2,368,037,700	
<b>Total DV23 SPOT</b>									<b>73,652,302,528,000.00</b>	<b>6,769,513,100</b>	<b>2,368,037,700</b>	
<b>Total For DV23</b>									<b>73,652,302,528,000.00</b>	<b>6,769,513,100</b>	<b>2,368,037,700</b>	
DV24 On 18/02/2024 Spot Bond			10.81000	98.49519	10.92000	97.91065			13,997,021,496,000.00	1,294,821,600	431,607,200	
<b>Total DV24 SPOT</b>									<b>13,997,021,496,000.00</b>	<b>1,294,821,600</b>	<b>431,607,200</b>	
<b>Total For DV24</b>									<b>13,997,021,496,000.00</b>	<b>1,294,821,600</b>	<b>431,607,200</b>	
DV29 On 18/02/2029 Spot Bond			10.79500	99.79585	10.95500	98.70855			42,363,859,138,000.00	3,924,396,400	981,099,100	
<b>Total DV29 SPOT</b>									<b>42,363,859,138,000.00</b>	<b>3,924,396,400</b>	<b>981,099,100</b>	
<b>Total For DV29</b>									<b>42,363,859,138,000.00</b>	<b>3,924,396,400</b>	<b>981,099,100</b>	
DVC011 On 11/06/2016 Spot Bond				101.09522		101.07493			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>	
DVC013 On 25/06/2016 Spot Bond				100.73344		100.71270			0.00	0	0	
<b>Total DVC013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DVC013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
DVC015 On 24/02/2016 Spot Bond				101.36694		101.34654			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total DVC014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC014 On 24/08/2016 Spot Bond				101.38024		101.35965			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				100.90172		100.88154			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				100.93242		100.91201			0.00	0	0
<b>Total DVC017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				101.52048		101.50091			0.00	0	0
<b>Total DVF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.67341		100.65283			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				100.33678		100.31561			0.00	0	0
<b>Total DVF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			9.54500	114.22848	9.64500	113.80927		4,880,877,748,000.00	511,354,400	3,801,588,600	
<b>Total E170 SPOT</b>								<b>4,880,877,748,000.00</b>	<b>511,354,400</b>	<b>3,801,588,600</b>	
<b>Total For E170</b>								<b>4,880,877,748,000.00</b>	<b>511,354,400</b>	<b>3,801,588,600</b>	
ECN20 On 14/03/2020 Spot Bond			10.57000	100.71065	10.67000	100.36192		0.00	0	0	
<b>Total ECN20 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ECN20</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			10.74500	99.37823	10.85000	98.90185		268,625,000,000,000.00	25,000,000,000	25,000,000,000	
<b>Total ECN22 SPOT</b>								<b>268,625,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	
<b>Total For ECN22</b>								<b>268,625,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	
ECN24 On 14/03/2024 Spot Bond			10.93000	98.64642	11.04000	98.05767		0.00	0	0	
<b>Total ECN24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ECN24</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			2.99000	102.20109	2.99000	102.18973		74,750,000,000,000.00	25,000,000,000	25,000,000,000	
<b>Total ECN32 SPOT</b>								<b>74,750,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	
<b>Total For ECN32</b>								<b>74,750,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	
EDC01 On 04/04/2016 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 EDC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EDC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS00E On 23/10/2023 Spot Bond				100.16191		100.12949				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				100.10965		100.08770				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				100.12937		100.10346				0.00	0	0
<b>Total EFS0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0CI On 28/10/2023 Spot Bond			100.00000	16.59309	100.00000	16.55245				0.00	0	0
<b>Total EFS0CU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0CU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			2.47500	101.03554	2.47500	101.02571				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			2.37500	125.31629	2.37500	125.30445				0.00	0	0
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL29 On 19/11/2029 Spot Bond			2.36000	112.91954	2.36000	112.90892				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			2.36000	112.36477	2.36000	112.35418				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			2.34000	105.48486	2.34000	105.47503				0.00	0	0
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36 On 31/01/2036 Spot Bond			2.45500	101.50011	2.45500	101.49029				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			10.99500	98.63264	11.10000	98.24360				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			10.89500	103.54566	11.00000	103.11488				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			11.25500	96.08117	11.40000	95.32201				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			11.39000	92.90603	11.55000	92.28178				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			11.53000	99.44539	11.69000	98.76803				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			11.35500	97.32730	11.50000	96.81613			49,226,012,049,000.00	4,335,183,800	1,083,796,100	
<b>Total EMM06 SPOT</b>									<b>19,226,012,049,000.00</b>	<b>4,335,183,800</b>	<b>1,083,796,100</b>	
<b>Total For EMM06</b>									<b>19,226,012,049,000.00</b>	<b>4,335,183,800</b>	<b>1,083,796,100</b>	
EPF002 On 28/05/2018 Spot Bond				95.48477		95.46415				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				101.08593		101.06464				0.00	0	0
<b>Total EPF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF004 On 06/11/2017 Spot Bond				99.87284		99.85149				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				99.87757		99.85703				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				101.60167		101.58008				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				101.38862		101.36642				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
EPF01L On 01/09/2018 Spot Bond			100.00000	10.02493	100.00000	10.00038				0.00	0	0
<b>Total EPF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF02L On 01/09/2019 Spot Bond			100.00000	4.10621	100.00000	4.09616				0.00	0	0
<b>Total EPF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC1L On 23/02/2016 Spot Bond				101.49862		101.47771				0.00	0	0
<b>Total EPFC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC1L On 23/02/2016 Spot Bond				101.39312		101.37264				0.00	0	0
<b>Total EPFC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC1L On 22/08/2016 Spot Bond				101.47027		101.44867				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>
EPFC1L On 04/02/2016 Spot Bond				101.63784		101.61944				0.00	0	0
<b>Total EPFC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC2L On 04/05/2016 Spot Bond				99.95887		99.93833				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>
EPFC2L On 04/11/2016 Spot Bond				99.95735		99.93602				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>
EQS05 On 25/04/2017 Spot Bond				96.85102		96.81868				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				99.63416		99.60866				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			11.47000	97.41134	11.57000	97.19956				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				98.16840		98.14426				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				100.23675		100.20704				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	91.47393	100.00000	91.25351				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				101.72739		101.70477				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				101.83245		101.80843				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	105.67300	10.00000	105.64500				0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERSA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				101.65404		101.63238				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				101.56031		101.53869				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				101.61271		101.59039				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				101.58043		101.55974			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				101.55940		101.53899			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				101.65401		101.63235			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				101.72538		101.70278			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			9.27000	102.58883	9.37000	102.36722		40,472,278,632,000.00	4,365,941,600	36,626,603,200	
<b>Total ES18 SPOT</b>								<b>10,472,278,632,000.00</b>	<b>4,365,941,600</b>	<b>36,626,603,200</b>	
<b>Total For ES18</b>								<b>10,472,278,632,000.00</b>	<b>4,365,941,600</b>	<b>36,626,603,200</b>	
ES23 On 25/01/2023 Spot Bond			10.06500	99.89433	10.17500	99.32809		19,189,325,100,000.00	1,906,540,000	8,220,590,800	
<b>Total ES23 SPOT</b>								<b>19,189,325,100,000.00</b>	<b>1,906,540,000</b>	<b>8,220,590,800</b>	
<b>Total For ES23</b>								<b>19,189,325,100,000.00</b>	<b>1,906,540,000</b>	<b>8,220,590,800</b>	
ES26 On 02/04/2026 Spot Bond			10.32500	87.26122	10.47000	86.43721		110,081,839,805,000.00	10,661,679,400	19,689,870,100	
<b>Total ES26 SPOT</b>								<b>10,081,839,805,000.00</b>	<b>10,661,679,400</b>	<b>19,689,870,100</b>	
<b>Total For ES26</b>								<b>10,081,839,805,000.00</b>	<b>10,661,679,400</b>	<b>19,689,870,100</b>	
ES33 On 15/09/2033 Spot Bond			10.81500	77.00889	11.00500	75.82062		190,459,545,297,000.00	17,610,683,800	129,529,576,200	
<b>Total ES33 SPOT</b>								<b>10,459,545,297,000.00</b>	<b>17,610,683,800</b>	<b>129,529,576,200</b>	
<b>Total For ES33</b>								<b>10,459,545,297,000.00</b>	<b>17,610,683,800</b>	<b>129,529,576,200</b>	
ES42 On 25/04/2042 Spot Bond			10.94000	81.35600	11.13500	79.98594		51,635,091,172,000.00	4,719,843,800	44,713,664,200	
<b>Total ES42 SPOT</b>								<b>51,635,091,172,000.00</b>	<b>4,719,843,800</b>	<b>44,713,664,200</b>	
<b>Total For ES42</b>								<b>51,635,091,172,000.00</b>	<b>4,719,843,800</b>	<b>44,713,664,200</b>	
EXX01 On 19/05/2017 Spot Bond				100.86940		100.84552		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				99.09679		99.07430		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				100.34027		100.31830		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB03 On 26/06/2016 Spot Bond				100.81848		100.79631				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				101.59797		101.57567				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				101.43013		101.40691				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				101.49500		101.47349				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				101.49437		101.47217				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>
FIFC21 On 09/02/2016 Spot Bond				99.85717		99.83680				0.00	0	0
<b>Total FIFC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC22 On 25/02/2016 Spot Bond				101.36902		101.34829				0.00	0	0
<b>Total FIFC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC23 On 23/08/2016 Spot Bond				101.45870		101.43726				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				100.44359		100.42325				0.00	0	0
<b>Total FIFC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC25 On 07/10/2016 Spot Bond				100.53203		100.51123				0.00	0	0
<b>Total FIFC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC26 On 06/06/2016 Spot Bond				101.12470		101.10413				0.00	0	0
<b>Total FIFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC27 On 06/12/2016 Spot Bond				101.16011		101.13891				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
FPA1U On 20/08/2023 Spot Bond			100.00000	0.11851	100.00000	0.11822			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	0.11851	100.00000	0.11822			0.00	0	0
<b>Total FPB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR002L On 02/08/2023 Spot Bond			100.00000	10.36392	100.00000	10.31110			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	10.08935	100.00000	10.03710			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				101.09479		101.07295			0.00	0	0
<b>Total FR2A4A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.59933		100.57432			0.00	0	0
<b>Total FR2A4B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4C On 15/09/2023 Spot Bond				101.21436		101.19004			0.00	0	0
<b>Total FR2A4C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				101.29399		101.26803			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			10.79000	95.43205	10.89000	95.17098		32,141,956,587,000.00	2,978,865,300	992,955,100	
<b>Total FRB05 SPOT</b>								<b>32,141,956,587,000.00</b>	<b>2,978,865,300</b>	<b>992,955,100</b>	
<b>Total For FRB05</b>								<b>32,141,956,587,000.00</b>	<b>2,978,865,300</b>	<b>992,955,100</b>	
FRB08 On 10/06/2016 Spot Bond				101.07859		101.05897			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				101.07851		101.05889			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				100.19036		100.16701			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				102.89367		102.86991			0.00	0	0
<b>Total FRB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB12 On 02/06/2024 Spot Bond				101.35003		101.32620			0.00	0	0
<b>Total FRB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2026 Spot Bond				101.51345		101.48921			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			11.64500	95.26288	11.75000	94.84240			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				102.86256		102.83416			0.00	0	0
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB16 On 08/07/2025 Spot Bond				100.73102		100.70363			0.00	0	2,000,000,000
<b>Total FRB16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For FRB16</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
FRB17 On 08/01/2027 Spot Bond				100.70632		100.67856			0.00	3,000,000,000	2,000,000,000
<b>Total FRB17 SPOT</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For FRB17</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>2,000,000,000</b>
FRBC2 On 21/12/2018 Spot Bond			11.64000	102.24016	11.74000	101.96809		29,473,117,872,000.00	2,532,054,800	633,013,700	
<b>Total FRBC21 SPOT</b>								<b>29,473,117,872,000.00</b>	<b>2,532,054,800</b>	<b>633,013,700</b>	
<b>Total For FRBC21</b>								<b>29,473,117,872,000.00</b>	<b>2,532,054,800</b>	<b>633,013,700</b>	
FRBC2 On 21/12/2018 Spot Bond				102.12066		102.09484			0.00	0	700,000,000
<b>Total FRBC22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For FRBC22</b>									<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
FRBI22 On 31/01/2022 Spot Bond			2.42000	135.71189	2.43000	135.62419			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			2.78000	271.84915	2.81000	271.29302			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			2.59500	114.55516	2.59500	114.54365			0.00	0	23,119,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,119,700</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>23,119,700</b>
FRBI28 On 31/03/2028 Spot Bond			3.21000	156.58581	3.21000	156.56756				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			3.25000	198.17280	3.25000	198.14948				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>
FRBZ01 On 30/11/2020 Spot Bond			7.42200	70.25782	7.42300	70.24033				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>
FRBZ01 On 28/10/2024 Spot Bond			9.34200	44.95696	9.34200	44.94545				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>
FRBZ01 On 10/12/2024 Spot Bond			9.59000	43.56341	9.59000	43.55150				0.00	0	0
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC04U On 15/03/2017 Spot Bond			100.00000	36.95152	100.00000	36.86102				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>
FRC107 On 03/06/2021 Spot Bond				101.77019		101.74008				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>
FRC109 On 20/06/2017 Spot Bond				101.19300		101.16565				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>
FRC112 On 20/06/2017 Spot Bond				101.04171		101.01792				0.00	0	0
<b>Total FRC112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC113 On 20/06/2017 Spot Bond				101.13717		101.11113				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>
FRC115 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.10875		101.08235				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				101.05935		101.03412				0.00	0	0
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC121 On 20/06/2017 Spot Bond				101.22207		101.19404				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				101.09153		101.06553				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
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC127 On 20/09/2017 Spot Bond				101.15696		101.12941				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				101.41199		101.37836				0.00	0	0
<b>Total FRC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				101.37206		101.33939				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond			100.09221	30.88658	100.09221	30.81088				0.00	0	0
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.99607		100.97234				0.00	0	0
<b>Total FRC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				88.11863		86.33163				0.00	0	0
<b>Total FRC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				101.11378		101.08829				0.00	0	0
<b>Total FRC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0
<b>Total FRC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				101.12545		101.09969				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				101.03350		101.00990				0.00	0	0
<b>Total FRC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				101.03979		101.01503				0.00	0	0
<b>Total FRC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				101.34352		101.31152				0.00	0	0
<b>Total FRC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/12/2017 Spot Bond				101.02254		100.99819				0.00	0	0
<b>Total FRC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 14/12/2018 Spot Bond			13.22500	71.18185	13.22500	71.15642				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.96727		100.94423				0.00	0	0
<b>Total FRC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.96843		100.94535				0.00	0	0
<b>Total FRC166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				101.41390		101.38136				0.00	0	0
<b>Total FRC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/06/2018 Spot Bond				101.00988		100.98583				0.00	0	0
<b>Total FRC168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 31/01/2025 Spot Bond			3.82500	103.69278	3.82500	103.67891				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				101.05129		101.02625				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				101.05129		101.02625				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 21/02/2018 Spot Bond				101.73124		101.70585				0.00	0	0
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 30/06/2017 Spot Bond				100.83288		100.80795				0.00	0	0
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				98.95715		98.93259				0.00	0	0
<b>Total FRC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				100.99377		100.97009				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				100.97189		100.94873				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				99.83329		102.32877				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				101.12827		101.10140				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 10/02/2016 Spot Bond				101.84286		101.81954				0.00	0	0
<b>Total FRC180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC180 On 06/08/2023 Spot Bond				50.56078		47.25490				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				100.18230		100.15621				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				101.28637		101.25574				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				101.31373		101.28354				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				100.96151		100.93861				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				101.03979		101.01503				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC188 On 20/03/2019 Spot Bond				101.03979		101.01503				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				101.06552		101.04465				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC19: On 02/04/2017 Spot Bond				100.65104		100.62912				0.00	0	330,000,000
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
FRC19: On 02/04/2019 Spot Bond				100.68407		100.66101				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 08/04/2016 Spot Bond				100.58806		100.56774				0.00	0	0
<b>Total FRC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 25/11/2020 Spot Bond			10.00000	105.67300	10.00000	105.64500				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 08/04/2016 Spot Bond				100.53988		100.51884				0.00	0	0
<b>Total FRC194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 20/06/2024 Spot Bond				101.09497		101.06889				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 09/04/2016 Spot Bond				100.48028		100.45914				0.00	0	0
<b>Total FRC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 09/04/2016 Spot Bond				100.52884		100.50850				0.00	5,000,000,000	2,500,000,000
<b>Total FRC197 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For FRC197</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
FRC19: On 10/04/2016 Spot Bond				100.47909		100.45801				0.00	0	0
<b>Total FRC198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 10/04/2016 Spot Bond				100.48028		100.45914				0.00	24,000,000,000	12,000,000,000
<b>Total FRC199 SPOT</b>										<b>0.00</b>	<b>24,000,000,000</b>	<b>12,000,000,000</b>
<b>Total For FRC199</b>										<b>0.00</b>	<b>24,000,000,000</b>	<b>12,000,000,000</b>
FRC20: On 17/04/2017 Spot Bond				100.36046		100.33714				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				100.33017		100.30887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC201 On 17/04/2017 Spot Bond				100.36046		100.33714				0.00	0	0
<b>Total FRC202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC202 On 17/04/2016 Spot Bond				100.32896		100.30774				0.00	0	0
<b>Total FRC203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC203 On 06/05/2017 Spot Bond				99.86398		102.03109				0.00	0	0
<b>Total FRC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC204 On 06/05/2017 Spot Bond			8.75000	99.90596	8.75000	102.06740				0.00	0	0
<b>Total FRC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC205 On 20/06/2019 Spot Bond				105.03106		105.00576				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC206 On 20/09/2021 Spot Bond			100.00000	11.28814	100.00000	11.26050				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC207 On 20/09/2021 Spot Bond			100.00000	10.41334	100.00000	10.38783				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC208 On 07/10/2020 Spot Bond				96.39933		96.37568				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC209 On 20/12/2019 Spot Bond			100.00000	13.91434	100.00000	13.88026				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				101.08685		101.06107				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC210 On 29/10/2017 Spot Bond			100.00000	38.61582	100.00000	38.52124				0.00	0	0
<b>Total FRC211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC211 On 07/05/2020 Spot Bond				101.92835		101.90575				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>

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 04/06/2021 Spot Bond			100.00000	11.01665	100.00000	10.98968			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	33.56448	100.00000	33.48317			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				101.92831		101.90571			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	33.53521	100.00000	33.45396			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				101.92367		101.90112			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				101.82829		101.80689			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				99.95584		99.93374			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				99.95841		99.93765			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			3.23000	129.81132	3.24000	129.72501			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				101.77187		101.75082			0.00	0	0
<b>Total FRC222 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC222</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				101.74890		101.72812			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				101.74890		101.72812			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC221 On 20/05/2020 Spot Bond				101.72568		101.70253			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>
FRC227 On 10/09/2016 Spot Bond				101.15327		101.13225			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>
FRC228 On 16/09/2016 Spot Bond				101.01347		100.99242			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>
FRC229 On 30/03/2017 Spot Bond				100.92483		100.89816			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>
FRC230 On 20/06/2020 Spot Bond				101.09153		101.06553			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>
FRC231 On 25/06/2018 Spot Bond				100.79603		100.77352			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>
FRC232 On 15/07/2016 Spot Bond				100.38393		100.36252			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>
FRC233 On 31/01/2022 Spot Bond			4.09000	123.86393	4.10000	123.77915			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>
FRC234 On 20/12/2020 Spot Bond				101.56225		101.52502			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>
FRC235 On 26/01/2021 Spot Bond				100.23589		100.20212			0.00	0	0
<b>Total FRC235 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC235</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond				101.32039		101.29624			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				100.03009		100.08957			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66 On 31/01/2022 Spot Bond			3.76000	126.10857	3.77000	126.02321			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				101.13006		101.10419			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			3.81000	125.76551	3.82000	125.68023			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			3.79000	125.90260	3.80000	125.81728			0.00	0	0
<b>Total FRC71 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			3.65000	132.07301	3.65000	132.05597			0.00	0	0
<b>Total FRC72 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC74 On 20/09/2016 Spot Bond			3.72000	145.48614	3.72000	145.46714			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				100.04399		100.10054			0.00	0	0
<b>Total FRC76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.99506		100.97236			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				101.12312		101.09742			0.00	0	0
<b>Total FRC84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond				101.29514		101.26539			0.00	0	0
<b>Total FRC86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond				101.25101		101.22229			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94/ On 20/03/2017 Spot Bond				101.06624		101.04085			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				101.06509		101.03972			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				101.03157		101.01138			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				100.02974		100.00000			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	16.63994	100.00000	16.59918			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	41.26165	100.00000	41.16060			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	63.07536	100.00000	62.92256			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	13.29192	100.00000	13.25936			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				101.24438		101.22419			0.00	20,000,000	10,000,000
<b>Total FRJ17 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For FRJ17</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
FRJ18 On 21/02/2018 Spot Bond				102.43392		102.41311			0.00	0	0
<b>Total FRJ18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ19 On 04/04/2019 Spot Bond				100.45987		100.43891			0.00	0	0
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond				99.38034		99.36184			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond				99.47322		99.45563			0.00	0	0
<b>Total FRJ21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ25 On 09/03/2025 Spot Bond				102.33044		102.30221			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			2.14800	108.74721	2.14800	108.73761			0.00	0	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 31/01/2038 Spot Bond			2.57500	113.73201	2.57500	113.72065			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				100.26101		100.23989			0.00	0	0
<b>Total FRS102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond			10.38000	100.28192	10.38000	100.25370			0.00	0	0
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 23/01/2024 Spot Bond			10.38000	100.28192	10.38000	100.25370			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>
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 31/01/2038 Spot Bond			2.71500	111.04914	2.71500	111.03762			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			2.69000	213.57545	2.69000	213.55355			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			2.68500	111.61762	2.68500	111.60612			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>
FRS112 On 07/12/2033 Spot Bond			2.72000	212.71402	2.72000	212.69201			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS113 On 29/04/2019 Spot Bond				100.10974		100.08229			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			3.08000	110.12679	3.08000	110.11428			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			2.88000	107.98370	2.88000	107.97201			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				62.75400		62.86700			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			2.88000	107.98370	2.88000	107.97201			0.00	0	40,085,200
<b>Total FRS119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,085,200</b>
<b>Total For FRS119</b>									<b>0.00</b>	<b>0</b>	<b>40,085,200</b>
FRS120 On 07/12/2033 Spot Bond			2.84000	209.31033	2.84000	209.28800			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			2.89000	207.91176	2.89000	207.88930			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			2.61000	100.16778	2.61000	100.15768			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			2.92000	207.07811	2.92000	207.05558			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			3.15500	103.09721	3.15500	103.08530			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			3.25000	155.94995	3.25000	155.93160			0.00	0	0
<b>Total FRS126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/01/2038 Spot Bond			3.60500	95.66413	3.60500	95.65191			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS129 On 31/03/2028 Spot Bond			3.24000	156.10863	3.24000	156.09031			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				104.97425					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			3.30000	155.15933	3.30000	155.14088			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			3.43000	193.51367	3.43000	193.48997			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				81.45796		81.29727			0.00	0	0
<b>Total FRS133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS134 On 31/01/2038 Spot Bond			3.53500	96.77661	3.53500	96.76443			0.00	0	0
<b>Total FRS134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS135 On 31/01/2038 Spot Bond			3.50500	97.25821	3.50500	97.24603			0.00	0	0
<b>Total FRS135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS136 On 31/01/2038 Spot Bond			3.31500	100.37677	3.31500	100.36473			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			3.11000	158.18867	3.11000	158.17065			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			3.20000	199.49143	3.20000	199.46822			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				99.88041		99.86051			0.00	0	0
<b>Total FRS139 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS139</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS140 On 19/09/2016 Spot Bond				100.91848		100.89902			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>

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 03/10/2016 Spot Bond				106.40721		106.40258				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			3.24000	156.10863	3.24000	156.09031				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			3.24000	156.10863	3.24000	156.09031				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			2.54000	276.11290	2.57000	275.54823				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			2.43000	278.09376	2.46000	277.52511				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			3.15000	265.42888	3.18000	264.88565				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			2.89000	132.25181	2.90000	132.16491				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				100.13578		100.02312				0.00	294,441,800	0
<b>Total FRS49 SPOT</b>										<b>0.00</b>	<b>294,441,800</b>	<b>0</b>
<b>Total For FRS49</b>										<b>0.00</b>	<b>294,441,800</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			2.42000	135.71189	2.43000	135.62419				0.00	0	0
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond				100.33927		100.31573				0.00	0	0
<b>Total FRS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond				100.60588		100.58314				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62 On 04/11/2026 Spot Bond				99.95678		99.93519			0.00	0	0
<b>Total FRS62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			2.55500	110.71717	2.55500	110.70618			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	44.48512	104.97509	44.37008			0.00	0	0
<b>Total FRS69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS73 On 12/06/2017 Spot Bond			101.07593	47.19538	101.07593	47.07868			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	41.41277	100.44759	41.31095			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	45.60019	100.76967	45.48775			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			2.21000	120.70999	2.21000	120.69915			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			2.54000	115.06979	2.54000	115.05840			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				99.11172		99.11062			0.00	0	0
<b>Total FRS86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			2.57000	114.78876	2.57000	114.77732			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS88 On 28/05/2020 Spot Bond				101.59960		101.57478			0.00	0	0
<b>Total FRS88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			2.63000	274.50472	2.66000	273.94324			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				101.84687		101.82524			0.00	0	0
<b>Total FRS94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				101.52386		101.50125			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			7.80500	103.17827	7.78500	103.16847		5,943,432,572,000.00	761,490,400	190,372,600	
<b>Total FRX16 SPOT</b>								<b>5,943,432,572,000.00</b>	<b>761,490,400</b>	<b>190,372,600</b>	
<b>Total For FRX16</b>								<b>5,943,432,572,000.00</b>	<b>761,490,400</b>	<b>190,372,600</b>	
FRX17 On 15/09/2017 Spot Bond			8.72000	102.92813	8.79000	102.80062		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			9.03000	106.02762	9.13000	105.80285		2,658,063,576,000.00	294,359,200	653,589,800	
<b>Total FRX18 SPOT</b>								<b>2,658,063,576,000.00</b>	<b>294,359,200</b>	<b>653,589,800</b>	
<b>Total For FRX18</b>								<b>2,658,063,576,000.00</b>	<b>294,359,200</b>	<b>653,589,800</b>	
FRX19 On 15/11/2019 Spot Bond			9.83000	99.35639	9.93000	99.02563		50,855,017,432,000.00	5,173,450,400	1,743,362,600	
<b>Total FRX19 SPOT</b>								<b>50,855,017,432,000.00</b>	<b>5,173,450,400</b>	<b>1,743,362,600</b>	
<b>Total For FRX19</b>								<b>50,855,017,432,000.00</b>	<b>5,173,450,400</b>	<b>1,743,362,600</b>	
FRX20 On 01/10/2020 Spot Bond			10.16500	97.78908	10.27000	97.39318		1,357,027,500,000.00	133,500,000	133,500,000	
<b>Total FRX20 SPOT</b>								<b>1,357,027,500,000.00</b>	<b>133,500,000</b>	<b>133,500,000</b>	
<b>Total For FRX20</b>								<b>1,357,027,500,000.00</b>	<b>133,500,000</b>	<b>133,500,000</b>	
FRX23 On 28/02/2023 Spot Bond			10.94000	87.87577	11.05000	87.37320		0.00	0	0	
<b>Total FRX23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX23</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			11.03500	99.97142	11.22000	98.93092		65,173,217,610,000.00	5,906,046,000	1,993,682,000	
<b>Total FRX24 SPOT</b>								<b>65,173,217,610,000.00</b>	<b>5,906,046,000</b>	<b>1,993,682,000</b>	
<b>Total For FRX24</b>								<b>65,173,217,610,000.00</b>	<b>5,906,046,000</b>	<b>1,993,682,000</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
FRX26 On 01/10/2026 Spot Bond			11.41500	91.55040	11.61000	90.44389			0.00	0	850,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
FRX30 On 31/01/2030 Spot Bond			11.58500	87.48810	11.80000	86.14392			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			11.67500	88.99392	11.89500	87.62163		1,751,250,000,000.00		150,000,000	265,000,000
<b>Total FRX31 SPOT</b>								<b>1,751,250,000,000.00</b>		<b>150,000,000</b>	<b>265,000,000</b>
<b>Total For FRX31</b>								<b>1,751,250,000,000.00</b>		<b>150,000,000</b>	<b>265,000,000</b>
FRX45 On 14/04/2045 Spot Bond			11.45000	73.43594	11.64500	72.22495			0.00	0	0
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A3 On 20/03/2038 Spot Bond				100.89600		100.87563			0.00	0	0
<b>Total FS1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A4 On 20/03/2038 Spot Bond				100.90766		100.88702			0.00	0	0
<b>Total FS1A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.93677		100.91544			0.00	0	0
<b>Total FS1A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.98339		100.96096			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				101.01833		100.99509			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				101.16961		101.14281			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				101.51965		101.49933			0.00	0	0
<b>Total FS2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				101.41109		101.39054			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A5 On 20/08/2038 Spot Bond				101.57417		101.55310				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				101.63473		101.61284				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				101.68520		101.66261				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				101.90716		101.88151				0.00	0	0
<b>Total FS2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A3L On 20/02/2020 Spot Bond			100.00000	2.69451	100.00000	2.68798				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	0.45206	100.00000	0.45097				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	14.95090	100.00000	14.91429				0.00	0	0
<b>Total FS4A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A2L On 20/03/2020 Spot Bond			100.00000	2.50835	100.00000	2.50220				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.42083	100.00000	0.41980			0.00	0	0
<b>Total FS4A3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS4A4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS4A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS4B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS4C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS4D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GBL02 On 15/10/2018 Spot Bond				100.44271		100.41886			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			10.48000	101.84042	10.58000	101.70336			0.00	0	0
<b>Total GFC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				101.43643		101.41470			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				101.48322		101.46079			0.00	0	0
<b>Total GH31A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				101.50194		101.47923			0.00	0	0
<b>Total GH31A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2042 Spot Bond				101.62352		101.59900			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31C On 25/02/2042 Spot Bond				101.77303		101.74626			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				101.86639		101.83822			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>
GPT35 On 11/02/2016 Spot Bond				101.52743		101.50902			0.00	0	0
<b>Total GPT35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	12.37409	100.00000	12.34378			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	30.79724	100.00000	30.72181			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	14.65204	100.00000	14.61615			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	11.75482	100.00000	11.72635			0.00	0	0
<b>Total GRB04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total GRDB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total GRDC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.17027		100.14896			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>

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				100.17640		100.15432			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				100.18400		100.16096			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				100.19453		100.17017			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				101.82496		101.80497			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				101.45439		101.43413			0.00	0	0
<b>Total GRT04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond				101.17592		101.15410			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				101.63655		101.61369			0.00	0	0
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.89379		100.87205			0.00	0	0
<b>Total GRT08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT09 On 15/10/2018 Spot Bond				100.40879		100.38684			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	837,200,000
<b>Total GRX01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>837,200,000</b>
<b>Total For GRX01U</b>									<b>0.00</b>	<b>0</b>	<b>837,200,000</b>
GSIZ16 On 23/09/2016 Spot Bond				101.56576		101.54502			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HCH01 On 25/10/2016 Spot Bond				100.11105		100.08423				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	12.93333	100.00000	12.90199				0.00	0	0
<b>Total HIL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				101.11301		101.09117				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				100.00008		99.97957				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				99.83370		99.81310				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>
HILC25 On 05/02/2016 Spot Bond				101.61944		101.60104				0.00	0	0
<b>Total HILC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC26 On 14/04/2016 Spot Bond				100.37261		100.35300				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>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.93452	100.00000	8.91264				0.00	0	0
<b>Total HM1B8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.93452	100.00000	8.91264				0.00	0	0
<b>Total HM1B9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.47786	100.00000	9.45464				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.47786	100.00000	9.45464			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	10.17643	100.00000	10.15151			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	10.17643	100.00000	10.15151			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	11.03024	100.00000	11.00323			0.00	0	0
<b>Total HM1E4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1E4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1B7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1E2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total HMS1F2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF01 On 17/04/2016 Spot Bond				100.35320		100.33036			0.00	0	0
<b>Total HPF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF03 On 15/04/2016 Spot Bond				100.46699		100.44179			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				102.25304		102.23129			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	105.67300	10.00000	105.64500			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			10.36000	104.07977	10.46000	103.95495			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				101.88699		101.86163			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				101.77607		101.75223			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			9.77000	99.98094	9.87000	99.59865		48,129,628,590,000.00	4,926,267,000	2,398,340,900	
<b>Total HWAY20 SPOT</b>								<b>18,129,628,590,000.00</b>	<b>4,926,267,000</b>	<b>2,398,340,900</b>	
<b>Total For HWAY20</b>								<b>18,129,628,590,000.00</b>	<b>4,926,267,000</b>	<b>2,398,340,900</b>	
HWAY2 On 07/12/2023 Spot Bond			2.42000	278.27469	2.45000	277.70567		0.00	0	7,400,000,000	
<b>Total HWAY23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>7,400,000,000</b>	
<b>Total For HWAY23</b>								<b>0.00</b>	<b>0</b>	<b>7,400,000,000</b>	
HWAY2 On 07/12/2024 Spot Bond			2.29000	286.62377	2.32000	285.97846		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			2.48000	100.23285	2.48000	100.22307		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			11.00000	86.33603	11.19000	85.00147		79,468,034,800,000.00	7,224,366,800	9,101,091,700	
<b>Total HWAY34 SPOT</b>								<b>79,468,034,800,000.00</b>	<b>7,224,366,800</b>	<b>9,101,091,700</b>	
<b>Total For HWAY34</b>								<b>79,468,034,800,000.00</b>	<b>7,224,366,800</b>	<b>9,101,091,700</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
HWAY3 On 31/07/2035 Spot Bond			10.95000	86.46731	11.14000	85.10824			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	55.65166	100.00000	55.51536			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	57.50847	100.00000	57.36762			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	61.26597	100.00000	61.11755			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	105.67300	10.00000	105.64500			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			1.93000	120.95390	1.93000	120.94393		10,060,086,400,000.00	5,212,480,000	46,583,867,700	
<b>Total I2025 SPOT</b>								<b>10,060,086,400,000.00</b>	<b>5,212,480,000</b>	<b>46,583,867,700</b>	
<b>Total For I2025</b>								<b>10,060,086,400,000.00</b>	<b>5,212,480,000</b>	<b>46,583,867,700</b>	
I2033 On 28/02/2033 Spot Bond			1.93000	102.51720	1.93000	102.50873		154,400,000,000.00	80,000,000	131,200,000	
<b>Total I2033 SPOT</b>								<b>154,400,000,000.00</b>	<b>80,000,000</b>	<b>131,200,000</b>	
<b>Total For I2033</b>								<b>154,400,000,000.00</b>	<b>80,000,000</b>	<b>131,200,000</b>	
I2038 On 31/01/2038 Spot Bond			1.95500	126.58029	1.95500	126.56977		0.00	0	178,516,378,300	
<b>Total I2038 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>178,516,378,300</b>	
<b>Total For I2038</b>								<b>0.00</b>	<b>0</b>	<b>178,516,378,300</b>	
I2046 On 31/03/2046 Spot Bond			1.97000	127.91196	1.97000	127.90133		0.00	0	81,026,974,700	
<b>Total I2046 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>81,026,974,700</b>	
<b>Total For I2046</b>								<b>0.00</b>	<b>0</b>	<b>81,026,974,700</b>	
I2050 On 31/12/2050 Spot Bond			1.96000	136.75496	1.96000	136.74358		215,600,000,000.00	110,000,000	38,637,086,899	
<b>Total I2050 SPOT</b>								<b>215,600,000,000.00</b>	<b>110,000,000</b>	<b>38,637,086,899</b>	
<b>Total For I2050</b>								<b>215,600,000,000.00</b>	<b>110,000,000</b>	<b>38,637,086,899</b>	
IBL21 On 15/03/2016 Spot Bond			9.13500	103.66532	9.15500	103.63724		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			9.23000	105.25303	9.33000	105.03672		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28 On 18/08/2016 Spot Bond			8.95500	103.41255	8.97500	103.37752			878,786,388,000.00	98,133,600	32,711,200
<b>Total IBL28 SPOT</b>									<b>878,786,388,000.00</b>	<b>98,133,600</b>	<b>32,711,200</b>
<b>Total For IBL28</b>									<b>878,786,388,000.00</b>	<b>98,133,600</b>	<b>32,711,200</b>
IBL33 On 03/11/2016 Spot Bond				99.97959		99.95915			0.00	0	0
<b>Total IBL33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			2.49000	133.57272	2.49000	133.55968			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			2.49000	135.19010	2.50000	135.10251			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				101.03269		101.01180			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			9.35000	101.80093	9.45000	101.58481			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				101.47829		101.45719			0.00	0	0
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.67300	10.00000	105.64500			0.00	0	0
<b>Total IBL43/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL45 On 21/12/2018 Spot Bond			10.12000	95.73404	10.22000	95.47154			16,551,636,464,000.00	1,635,537,200	0
<b>Total IBL45 SPOT</b>									<b>16,551,636,464,000.00</b>	<b>1,635,537,200</b>	<b>0</b>
<b>Total For IBL45</b>									<b>16,551,636,464,000.00</b>	<b>1,635,537,200</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			10.60000	89.76149	10.70000	89.44137			5,647,949,240,000.00	532,825,400	0
<b>Total IBL46 SPOT</b>									<b>5,647,949,240,000.00</b>	<b>532,825,400</b>	<b>0</b>
<b>Total For IBL46</b>									<b>5,647,949,240,000.00</b>	<b>532,825,400</b>	<b>0</b>
IBL48 On 19/03/2016 Spot Bond				100.96165		100.94235			0.00	0	0
<b>Total IBL48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL49 On 02/04/2018 Spot Bond			9.53000	98.24357	9.63000	98.03216			8,257,985,156,000.00	866,525,200	216,631,300
<b>Total IBL49 SPOT</b>									<b>8,257,985,156,000.00</b>	<b>866,525,200</b>	<b>216,631,300</b>
<b>Total For IBL49</b>									<b>8,257,985,156,000.00</b>	<b>866,525,200</b>	<b>216,631,300</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
IBL50 On 02/08/2020 Spot Bond			10.59000	94.77355	10.69000	94.40838			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				99.98301		99.96370			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				99.24808		99.22804			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			8.28500	99.55734	8.30500	99.52614			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			9.90000	96.17080	10.00000	95.93436			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				100.02167		100.00000			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				101.60794		101.58799			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			9.00000	103.53775	9.10000	103.41677			0.00	0	0
<b>Total IBL58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL59 On 17/02/2019 Spot Bond			9.86000	102.54861	9.96000	102.26729			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			11.03000	100.63628	11.14000	100.04789			0.00	0	0
<b>Total IBL60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.70569		100.68488			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				100.16794		100.14743			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL63 On 29/07/2017 Spot Bond				99.73050		99.71070				0.00	0	0
<b>Total IBL63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				100.07879		100.05919				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				100.08035		100.06034				0.00	0	0
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL66 On 12/03/2018 Spot Bond				101.09282		101.07140				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			3.22000	129.88236	3.23000	129.79603				0.00	0	0
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL68 On 29/06/2018 Spot Bond				100.77240		100.75091				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	19.82189	100.00000	19.77335				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				101.58939		101.56797				0.00	0	0
<b>Total IBL73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond				101.64056		101.61845				0.00	0	0
<b>Total IBL75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL76 On 25/11/2018 Spot Bond				101.49485		101.47334				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				101.54185		101.51966				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			11.08000	96.96403	11.19000	96.43669				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL79 On 27/01/2019 Spot Bond			9.69000	100.94798	9.79000	100.66682			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>
IBL82 On 29/01/2019 Spot Bond			100.00000	8.67460	100.00000	8.65336			0.00	0	11,000,000,000
<b>Total IBL82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,000,000,000</b>
<b>Total For IBL82</b>									<b>0.00</b>	<b>0</b>	<b>11,000,000,000</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01619	100.00000	0.01615			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				100.26570		100.24546			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				99.90572		99.88444			0.00	0	0
<b>Total IDCG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			10.67500	93.83740	10.78000	93.45020			0.00	0	0
<b>Total IDCG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG04 On 24/11/2017 Spot Bond				101.61297		101.59206			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				101.12533		101.10381			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			11.30500	92.17469	11.45000	91.40700		72,173,375,347,500.00	6,384,199,500	2,128,066,500	
<b>Total IDCG06 SPOT</b>								<b>'2,173,375,347,500.00</b>	<b>6,384,199,500</b>	<b>2,128,066,500</b>	
<b>Total For IDCG06</b>								<b>'2,173,375,347,500.00</b>	<b>6,384,199,500</b>	<b>2,128,066,500</b>	
IDCG07 On 13/11/2020 Spot Bond				101.74949		101.72774			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			12.05500	97.14527	12.21500	96.07549			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	100.02714	5.00000	100.01357			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.44056	5.00000	101.42688			0.00	0	0
<b>Total IDCP04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.54599	4.00000	101.53494			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	101.17553	4.00000	101.16458			0.00	0	0
<b>Total IDCP06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDW01L On 30/06/2016 Spot Bond			100.00000	88.33793	100.00000	88.12909			0.00	0	0
<b>Total IDW01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDW02L On 30/06/2016 Spot Bond			100.00000	88.28833	100.00000	88.07961			0.00	0	0
<b>Total IDW02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDW03L On 30/06/2016 Spot Bond			100.00000	88.28833	100.00000	88.07961			0.00	0	0
<b>Total IDW03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			9.70500	95.50200	9.85000	94.66545			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	104.71909	9.20000	104.69309			0.00	0	0
<b>Total IFM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	8.24650	100.00000	8.22631			0.00	0	0
<b>Total IKH1D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total IN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN269U On 25/07/2017 Spot Bond			100.00000	33.41716	100.00000	33.33531			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	30.83138	100.00000	30.75669			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN276U On 30/06/2021 Spot Bond			100.00000	2.47094	100.00000	2.46626				0.00	0	0
<b>Total IN276U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	9.57608	100.00000	9.55263				0.00	0	0
<b>Total IN277U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN277U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN281U On 28/11/2019 Spot Bond			100.00000	12.50046	100.00000	12.47017				0.00	0	0
<b>Total IN281U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN281U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN286U On 15/07/2019 Spot Bond			100.00000	13.07909	100.00000	13.04706				0.00	0	0
<b>Total IN286U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN286U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN289U On 30/06/2025 Spot Bond			100.00000	8.89917	100.00000	8.87947				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	59.46638	100.00000	59.32074				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	11.10099	100.00000	11.07379				0.00	0	0
<b>Total IN306U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN306U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN313U On 11/12/2018 Spot Bond			100.00000	18.64793	100.00000	18.60225				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	74.26172	100.00000	74.11612				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	87.78377	100.00000	87.58009				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	75.00802	100.00000	74.86405				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	38.35826	100.00000	38.27563				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN319U On 20/12/2017 Spot Bond			100.00000	38.35826	100.00000	38.27563				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	44.63057	100.00000	44.52126				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>
IN325U On 15/02/2016 Spot Bond			100.00000	97.86442	100.00000	97.60620				0.00	0	0
<b>Total IN325U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN325U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN617U On 19/04/2016 Spot Bond			100.00000	82.57919	100.00000	82.39278				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>
IN701U On 20/04/2016 Spot Bond			100.00000	70.27027	100.00000	70.00000				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>
INA605 On 02/02/2016 Spot Bond			6.90000	99.90557	6.90000	99.88670				0.00	0	0
<b>Total INA605 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA605</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA606 On 09/02/2016 Spot Bond			6.90000	99.77366	6.90000	99.75485				0.00	0	0
<b>Total INA606 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA606</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA607 On 16/02/2016 Spot Bond			7.00000	99.63694	7.00000	99.61790				0.00	0	0
<b>Total INA607 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA607</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA608 On 23/02/2016 Spot Bond			7.00000	99.50384	7.00000	99.48486				0.00	0	0
<b>Total INA608 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA608</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA609 On 01/03/2016 Spot Bond			7.00000	99.37110	7.00000	99.35217				0.00	0	0
<b>Total INA609 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA609</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA614 On 05/04/2016 Spot Bond			7.15000	98.68546	7.15000	98.66638				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>
INF547 On 10/05/2016 Spot Bond				101.57450		101.55447				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING115 On 31/03/2016 Spot Bond			11.05137	101.24020	11.05078	101.21006				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			11.05137	100.97909	11.05078	100.94902				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				101.06693		101.04205				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				101.04808		101.02366				0.00	0	0
<b>Total ING138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	102.15509	6.50000	102.13724				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				101.08004		101.05431				0.00	0	0
<b>Total ING161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				89.25526		89.25526				0.00	0	0
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 12/04/2016 Spot Bond				100.43284		100.41214				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	105.67300	10.00000	105.64500				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				101.01954		100.99478				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				101.19216		101.17033				0.00	0	0
<b>Total ING232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR06 On 10/06/2016 Spot Bond				105.41062		105.38973				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV01 On 12/08/2024 Spot Bond				99.71670		102.34971				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV02 On 20/10/2025 Spot Bond				100.37095		100.34305				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>
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.67300	10.00000	105.64500				0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF02 On 13/04/2016 Spot Bond				100.45717		100.43508				0.00	0	0
<b>Total IPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond				100.46257		100.44021				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			8.78500	102.68706	8.80500	102.64063				0.00	0	0
<b>Total IPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.64497		100.62334				0.00	0	0
<b>Total IPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.65916		100.63705				0.00	0	0
<b>Total IPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.66865		100.64622				0.00	0	0
<b>Total IPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF10 On 15/10/2016 Spot Bond				100.40138		100.37982				0.00	0	0
<b>Total IPF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2015 Spot Bond				100.41994						0.00	0	0
<b>Total IPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF12 On 15/04/2018 Spot Bond				100.40876		100.38680				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF13 On 04/12/2020 Spot Bond				101.35170		101.32936			0.00	0	0
<b>Total IPF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF14 On 17/12/2018 Spot Bond				101.04999		101.02814			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				101.08184		101.05931			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				101.10094		101.07800			0.00	0	0
<b>Total IPF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond				100.95345		100.93131			0.00	0	0
<b>Total IPF17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond				100.96482		100.94241			0.00	0	0
<b>Total IPF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond				100.97619		100.95350			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>
IPFC08 On 29/01/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total IPFC08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC09 On 29/04/2016 Spot Bond			100.00000	80.75221	100.00000	80.57395			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			11.04500	95.29047	11.15000	94.86759		441,800,000,000.00	40,000,000	6,870,000,000	
<b>Total IPL10 SPOT</b>								<b>441,800,000,000.00</b>	<b>40,000,000</b>	<b>6,870,000,000</b>	
<b>Total For IPL10</b>								<b>441,800,000,000.00</b>	<b>40,000,000</b>	<b>6,870,000,000</b>	
IPL6 On 28/09/2017 Spot Bond			9.87000	103.25323	9.97000	103.07672		41,920,744,404,000.00	4,247,289,200	1,061,822,300	
<b>Total IPL6 SPOT</b>								<b>11,920,744,404,000.00</b>	<b>4,247,289,200</b>	<b>1,061,822,300</b>	
<b>Total For IPL6</b>								<b>11,920,744,404,000.00</b>	<b>4,247,289,200</b>	<b>1,061,822,300</b>	
IPL7 On 05/04/2018 Spot Bond				100.63026		100.60833		0.00	0	0	
<b>Total IPL7 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IPL7</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL8 On 10/10/2020 Spot Bond				100.51274		100.49011			0.00	0	0
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL9 On 20/05/2021 Spot Bond				101.56928		101.54731			0.00	0	4,482,100,000
<b>Total IPL9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,482,100,000</b>
<b>Total For IPL9</b>									<b>0.00</b>	<b>0</b>	<b>4,482,100,000</b>
IV015 On 20/09/2022 Spot Bond				102.06742		102.04390			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				101.44626		101.42101			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			3.17000	130.23825	3.18000	130.15183			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			3.80000	147.50433	3.80000	147.48480			0.00	0	0
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.72940		100.70477			0.00	0	0
<b>Total IV022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV023 On 11/07/2022 Spot Bond				100.55742		100.53277			0.00	0	0
<b>Total IV023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				100.28831		100.17337			0.00	0	0
<b>Total IV024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond				101.24881		101.22423			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				99.08770		99.06406			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			3.93000	102.82033	3.93000	102.80629			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A On 31/01/2025 Spot Bond			3.93000	102.82033	3.93000	102.80629			0.00	0	0
<b>Total IV030A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				101.38450		101.35869			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2023 Spot Bond				101.65725		101.63146			0.00	0	0
<b>Total IV032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV057U On 14/07/2018 Spot Bond			100.00000	14.06189	100.00000	14.02746			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			11.65000	107.51063	11.75000	107.27935		3,429,280,020,000.00		294,358,800	73,589,700
<b>Total IV08 SPOT</b>								<b>3,429,280,020,000.00</b>		<b>294,358,800</b>	<b>73,589,700</b>
<b>Total For IV08</b>								<b>3,429,280,020,000.00</b>		<b>294,358,800</b>	<b>73,589,700</b>
IV09 On 30/04/2018 Spot Bond				101.50499		101.47953			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			3.90000	146.02664	3.90000	146.00690			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>
IVA605 On 04/02/2016 Spot Bond			6.90000	99.86785	6.90000	99.84900			0.00	0	0
<b>Total IVA605 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA605</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA606 On 11/02/2016 Spot Bond			6.90000	99.73604	6.90000	99.71724			0.00	0	0
<b>Total IVA606 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA606</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA607 On 18/02/2016 Spot Bond			6.90000	99.60458	6.90000	99.58583			0.00	0	0
<b>Total IVA607 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA607</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA609 On 03/03/2016 Spot Bond			7.00000	99.33324	7.00000	99.31432			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			7.05000	99.19530	7.05000	99.17629			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
IVA614 On 07/04/2016 Spot Bond			7.15000	98.64732	7.15000	98.62826				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>
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	105.67300	10.00000	105.64500				0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total IVC006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC007 On 04/04/2016 Spot Bond				100.62353		100.60256				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				101.51370		101.49347				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				101.65602		101.63289				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				101.39900		101.37736				0.00	0	0
<b>Total IVC016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC017 On 12/07/2017 Spot Bond				100.48013		100.45804				0.00	0	0
<b>Total IVC017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC018 On 12/07/2016 Spot Bond				100.48296		100.46074				0.00	0	0
<b>Total IVC018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC019 On 12/07/2017 Spot Bond				100.48862		100.46613				0.00	0	0
<b>Total IVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC020 On 12/07/2016 Spot Bond				100.46313		100.44185				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC021 On 19/07/2017 Spot Bond				100.32118		100.29893			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				100.08258		100.06204			0.00	0	0
<b>Total IVC022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC023 On 19/09/2016 Spot Bond				100.97182		100.94967			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				101.63377		101.61272			0.00	0	0
<b>Total IVC024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC025 On 26/02/2016 Spot Bond				101.37079		101.35080			0.00	0	0
<b>Total IVC025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC026 On 26/02/2016 Spot Bond				101.35781		101.33802			0.00	0	0
<b>Total IVC026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.67142		100.64880			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				100.17550		100.15404			0.00	0	0
<b>Total IVC029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC032 On 19/06/2016 Spot Bond				100.90766		100.88702			0.00	0	0
<b>Total IVC032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				100.77311		100.75094			0.00	0	0
<b>Total IVC033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.79149		100.76877			0.00	0	0
<b>Total IVC034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond				100.79148		100.76876			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			10.46000	97.10428	10.56000	96.79952			0.00	0	0
<b>Total IVC036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC037 On 16/07/2019 Spot Bond			100.00000	15.16255	100.00000	15.12881			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	13.91705	100.00000	13.88296			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			10.71500	94.67986	10.82000	94.24215			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				100.08401		100.06306			0.00	0	0
<b>Total IVC041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC046 On 24/10/2017 Spot Bond				100.89426		100.87342			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				99.86724		99.84495			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				101.63671		101.61385			0.00	0	0
<b>Total IVC049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC050 On 03/12/2017 Spot Bond				101.39924		101.37649			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				99.97789		99.95605			0.00	0	0
<b>Total IVC051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC051</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC052 On 10/02/2016 Spot Bond				99.83730		99.81681			0.00	0	0
<b>Total IVC052 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC052</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC053 On 11/02/2018 Spot Bond				99.79953		101.87509			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC054 On 03/03/2016 Spot Bond				101.30817		101.28693			0.00	0	0
<b>Total IVC054 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC054</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC055 On 26/03/2020 Spot Bond				100.85751		100.83425			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				100.07987		100.05999			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				100.67053		100.64793			0.00	0	0
<b>Total IVC058 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC058</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC059 On 09/06/2016 Spot Bond				101.17822		101.15696			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				100.02168		100.00014			0.00	0	0
<b>Total IVC060 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC060</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC061 On 01/07/2018 Spot Bond				100.69210		100.66885			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				101.70842		101.68640			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				99.86151		99.83829			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				101.14775		101.12481			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				101.26923		101.24604			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				101.00890		100.98746			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC067 On 04/02/2017 Spot Bond				99.95786		99.93683			0.00	0	0
<b>Total IVC067 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC067</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC070 On 20/01/2019 Spot Bond				98.17161		98.14851			0.00	0	0
<b>Total IVC070 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC070</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68U On 07/12/2021 Spot Bond			100.00000	1.74061	100.00000	1.73732			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				100.02539		100.00000			0.00	0	0
<b>Total JAS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03U On 21/02/2016 Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0
<b>Total JDG03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP001 On 13/06/2017 Spot Bond				101.27389		101.25161			0.00	0	0
<b>Total KAP001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond				101.18636		101.16304			0.00	0	0
<b>Total KAP002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond				101.31242		101.28847			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				103.79026		103.76371			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				100.02538		99.99995			0.00	0	0
<b>Total KSB008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB009 On 05/08/2020 Spot Bond				99.91877		99.89168			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			9.85500	128.47876	10.00000	127.28169			386,846,199,000.00	39,253,800	13,084,600
<b>Total KW01 SPOT</b>									<b>386,846,199,000.00</b>	<b>39,253,800</b>	<b>13,084,600</b>
<b>Total For KW01</b>									<b>386,846,199,000.00</b>	<b>39,253,800</b>	<b>13,084,600</b>
LBK03 On 01/10/2016 Spot Bond				100.68796		100.66697			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				101.09634		101.07448			0.00	0	0
<b>Total LBK05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				101.28880		101.26803			0.00	0	0
<b>Total LBK06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK07 On 16/09/2017 Spot Bond				100.94970		100.92829			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				100.08615		100.06467			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			11.17000	97.00032	11.27000	96.67645			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	104.23546	9.71000	104.20861			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				100.02087		100.00006			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			9.89000	100.51861	9.99000	100.35621			0.00	0	3,280,000,000
<b>Total LGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,280,000,000</b>
<b>Total For LGL02</b>									<b>0.00</b>	<b>0</b>	<b>3,280,000,000</b>
LGL03 On 03/04/2018 Spot Bond			10.08000	97.88044	10.18000	97.66932		76,560,488,928,000.00	7,595,286,600	2,781,762,200	
<b>Total LGL03 SPOT</b>								<b>76,560,488,928,000.00</b>	<b>7,595,286,600</b>	<b>2,781,762,200</b>	
<b>Total For LGL03</b>								<b>76,560,488,928,000.00</b>	<b>7,595,286,600</b>	<b>2,781,762,200</b>	
LGL04 On 14/08/2020 Spot Bond			11.27500	96.94476	11.37500	96.58512		52,032,731,410,000.00	4,614,876,400	1,843,719,100	
<b>Total LGL04 SPOT</b>								<b>52,032,731,410,000.00</b>	<b>4,614,876,400</b>	<b>1,843,719,100</b>	
<b>Total For LGL04</b>								<b>52,032,731,410,000.00</b>	<b>4,614,876,400</b>	<b>1,843,719,100</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
LGL05 On 12/12/2021 Spot Bond				101.24860		101.22401			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				101.72234		101.68815			0.00	0	0
<b>Total LHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL13 On 10/09/2016 Spot Bond				101.26903		101.24584			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				101.65391		101.62145			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			14.19000	100.16590	14.29000	99.89645			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			15.17000	99.83266	15.27000	99.50623			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				102.12419		102.09340			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				101.65489		101.63271			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				101.75580		101.73223			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				101.87685		101.85161			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				99.81398		99.79335			0.00	0	0
<b>Total MAQ077 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ077</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ07 On 12/12/2016 Spot Bond				100.88798		100.86970			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
MAQ07 On 15/02/2016 Spot Bond				99.75980		99.74132			0.00	0	0
<b>Total MAQ079 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ079</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 18/04/2016 Spot Bond				98.56256		98.54365			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>
MAQ0A On 28/02/2018 Spot Bond				102.86240		102.84133			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				102.88341		102.86219			0.00	0	0
<b>Total MAQ0A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				89.98351		89.96631			0.00	0	0
<b>Total MAQ0A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				89.38695		89.36884			0.00	0	0
<b>Total MAQ0A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				100.93941		100.91044			0.00	0	0
<b>Total MAQN01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBC02 On 07/04/2016 Spot Bond				102.42157		102.40204			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				101.10257		101.08178			0.00	0	0
<b>Total MBF030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 28/03/2016 Spot Bond				100.83089		100.81169			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				101.13735		101.11717			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				99.74472		99.72501			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				100.20418		100.18344				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				99.88498		99.86568				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				99.88246		99.86273				0.00	0	0
<b>Total MBF042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 11/04/2016 Spot Bond				100.46543		100.44497				0.00	0	0
<b>Total MBF044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 13/04/2018 Spot Bond				100.44637		100.42482				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				101.91285		101.89178				0.00	20,000,000	20,000,000
<b>Total MBF046 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For MBF046</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
MBF04: On 07/06/2019 Spot Bond				101.23244		101.21099				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				100.70575		100.68493				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	105.76150	2.30000	106.48260				0.00	0	0
<b>Total MBLSA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 11/12/2017 Spot Bond				100.18490		100.72523				0.00	0	0
<b>Total MBLSA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 22/12/2016 Spot Bond				100.81245		100.79422				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	88.16425	100.00000	87.95181				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	39.61945	100.00000	39.52241				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	27.23631	100.00000	27.16961				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	27.30903	100.00000	27.24214				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	30.96816	100.00000	30.89313				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	39.49657	100.00000	39.40089				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				100.07872		100.05912				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			10.09000	99.83699	10.19000	99.54695			201,800,000,000.00		20,000,000	20,000,000
<b>Total MBSA01 SPOT</b>									<b>201,800,000,000.00</b>		<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For MBSA01</b>									<b>201,800,000,000.00</b>		<b>20,000,000</b>	<b>20,000,000</b>
MBSA0 On 15/04/2019 Spot Bond			10.14000	99.34585	10.24000	99.05703				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				102.48790		102.46518				0.00	0	0
<b>Total MEFSA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.60731		100.58506				0.00	0	0
<b>Total MEFSA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.63234		100.60919				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			9.16500	102.42790	9.26500	102.33880				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			10.11000	98.79599	10.21000	98.52452			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			10.97000	96.65040	11.07500	96.18620			0.00	0	0
<b>Total MEFSB5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				100.93096		100.90977			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			10.97000	99.09855	11.07000	98.77704			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			10.09000	99.92996	10.19000	99.78288			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				101.04498		101.02324			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			10.84500	100.78695	10.95000	100.36162		18,676,671,201,000.00	1,722,145,800	500,000,000	
<b>Total MMIG02 SPOT</b>								<b>18,676,671,201,000.00</b>	<b>1,722,145,800</b>	<b>500,000,000</b>	
<b>Total For MMIG02</b>								<b>18,676,671,201,000.00</b>	<b>1,722,145,800</b>	<b>500,000,000</b>	
MMIG0 On 01/06/2025 Spot Bond				100.83513		100.81185			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			12.50500	93.10058	12.65000	97.94619			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			12.06000	94.39683	12.17000	99.30886		57,955,991,868,000.00	4,805,637,800	1,000,000,000	
<b>Total MMIG05 SPOT</b>								<b>57,955,991,868,000.00</b>	<b>4,805,637,800</b>	<b>1,000,000,000</b>	
<b>Total For MMIG05</b>								<b>57,955,991,868,000.00</b>	<b>4,805,637,800</b>	<b>1,000,000,000</b>	
MMS01 On 10/12/2016 Spot Bond			100.00000	58.44899	100.00000	58.30584			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			9.79000	99.87495	9.89000	99.72836			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			9.75000	101.04579	9.85000	100.88687			2,870,006,100,000.00	294,359,600	123,589,900
<b>Total MTN04 SPOT</b>									<b>2,870,006,100,000.00</b>	<b>294,359,600</b>	<b>123,589,900</b>
<b>Total For MTN04</b>									<b>2,870,006,100,000.00</b>	<b>294,359,600</b>	<b>123,589,900</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	8.34304	100.89771	8.32267			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	8.44590	100.61875	8.42533			0.00	0	0
<b>Total N4A302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A305 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A308 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A311 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A405 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A408 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A411 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5A16 On 20/06/2016 Spot Bond				100.89016		100.86993			0.00	0	0
<b>Total N5A16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5A16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5B23 On 20/06/2023 Spot Bond				100.94844		100.92684			0.00	0	0
<b>Total N5B23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5B23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5C23 On 20/06/2023 Spot Bond				100.96010		100.93823			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				101.08703		101.06217			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				93.95938		93.93482			0.00	0	0
<b>Total N5E23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5E23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5F23L On 20/06/2023 Spot Bond			100.00000	11.87500	100.00000	11.84592			0.00	0	0
<b>Total N5F23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5F23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5G23I On 20/06/2023 Spot Bond			100.00000	12.70916	100.00000	12.67802			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			11.13000	88.24248	11.24000	87.74794			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			10.84500	96.61083	10.95000	96.23303			0.00	0	0
<b>Total NAM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK10 On 25/07/2016 Spot Bond			8.66000	99.35336	8.68000	99.32159			0.00	0	0
<b>Total NBK10A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 28/11/2020 Spot Bond			10.41000	96.05545	10.51000	95.67057		43,251,563,772,000.00	4,154,809,200	1,038,702,300	
<b>Total NBK11A SPOT</b>								<b>13,251,563,772,000.00</b>	<b>4,154,809,200</b>	<b>1,038,702,300</b>	
<b>Total For NBK11A</b>								<b>13,251,563,772,000.00</b>	<b>4,154,809,200</b>	<b>1,038,702,300</b>	
NBK12 On 19/03/2021 Spot Bond			10.29500	99.90694	10.40000	99.47904		0.00	0	0	
<b>Total NBK12A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK12A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			10.73000	98.27746	10.84000	97.68527		0.00	0	0	
<b>Total NBK13A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK13A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK13I On 21/02/2017 Spot Bond				102.07191		102.05215		0.00	75,000,000	75,000,000	
<b>Total NBK13B SPOT</b>								<b>0.00</b>	<b>75,000,000</b>	<b>75,000,000</b>	
<b>Total For NBK13B</b>								<b>0.00</b>	<b>75,000,000</b>	<b>75,000,000</b>	
NBK14 On 26/06/2021 Spot Bond			10.65500	95.47744	10.76000	95.04342		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			10.89500	95.05054	11.00000	94.59588			0.00	0	0
<b>Total NBK15A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15I On 27/08/2017 Spot Bond				102.20786		102.18788			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			11.46500	93.25048	11.61000	92.48557		22,428,731,856,000.00	1,956,278,400	1,374,069,600	
<b>Total NBK16A SPOT</b>								<b>22,428,731,856,000.00</b>	<b>1,956,278,400</b>	<b>1,374,069,600</b>	
<b>Total For NBK16A</b>								<b>22,428,731,856,000.00</b>	<b>1,956,278,400</b>	<b>1,374,069,600</b>	
NBK16I On 25/07/2016 Spot Bond				100.09511		100.07461			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			11.63500	92.84315	11.78000	92.02475			0.00	0	1,075,000,000
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,075,000,000</b>
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	<b>1,075,000,000</b>
NBK17I On 28/11/2016 Spot Bond				101.33623		101.31672			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			10.60000	97.01023	10.70000	96.65286			0.00	0	0
<b>Total NBK18A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.70283		100.68230			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			11.04500	95.35210	11.15000	94.87502			0.00	0	0
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 26/06/2017 Spot Bond				100.42407		100.40318			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			11.70500	93.80851	11.85000	92.97582		77,491,009,470,000.00	6,620,334,000	2,206,778,000	
<b>Total NBK20A SPOT</b>								<b>77,491,009,470,000.00</b>	<b>6,620,334,000</b>	<b>2,206,778,000</b>	
<b>Total For NBK20A</b>								<b>77,491,009,470,000.00</b>	<b>6,620,334,000</b>	<b>2,206,778,000</b>	
NBK20I On 25/06/2021 Spot Bond				100.76716		100.74546			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			11.90500	92.47494	12.05000	91.60752			4,762,000,000,000.00	400,000,000	320,000,000
<b>Total NBK21A SPOT</b>									<b>4,762,000,000,000.00</b>	<b>400,000,000</b>	<b>320,000,000</b>
<b>Total For NBK21A</b>									<b>4,762,000,000,000.00</b>	<b>400,000,000</b>	<b>320,000,000</b>
NBK21I On 10/11/2017 Spot Bond				101.58661		101.56604			0.00	0	0
<b>Total NBK21B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22/ On 19/11/2022 Spot Bond			9.97000	102.53037	10.07000	102.01741			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				101.56908		101.54812			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			11.55500	97.14182	11.70000	96.30818			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				101.75182		101.73044			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			11.80500	96.75074	11.95000	95.85117			0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond				101.79591		101.77429			0.00	0	0
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond				101.87491		101.85199			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				100.26615		100.24255			0.00	0	0
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27I On 01/06/2018 Spot Bond				101.19536		101.17402			0.00	0	0
<b>Total NBK27B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK27B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28I On 19/11/2020 Spot Bond				101.62004		101.59821			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			10.02000	108.60199	10.12000	108.26941			27,355,878,552,000.00	2,730,127,600	1,282,531,900
<b>Total NBK3A SPOT</b>									<b>27,355,878,552,000.00</b>	<b>2,730,127,600</b>	<b>1,282,531,900</b>
<b>Total For NBK3A</b>									<b>27,355,878,552,000.00</b>	<b>2,730,127,600</b>	<b>1,282,531,900</b>
NBK4 On 28/10/2024 Spot Bond			12.03000	37.07370	12.17500	36.64568			0.00	0	0
<b>Total NBK4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond				100.34163		100.31790			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			8.58500	103.46325	8.60500	103.43634			12,519,969,090,000.00	1,458,354,000	364,588,500
<b>Total NBK9A SPOT</b>									<b>12,519,969,090,000.00</b>	<b>1,458,354,000</b>	<b>364,588,500</b>
<b>Total For NBK9A</b>									<b>12,519,969,090,000.00</b>	<b>1,458,354,000</b>	<b>364,588,500</b>
NBK9B On 23/03/2016 Spot Bond				100.89401		100.87282			0.00	54,518,600	0
<b>Total NBK9B SPOT</b>									<b>0.00</b>	<b>54,518,600</b>	<b>0</b>
<b>Total For NBK9B</b>									<b>0.00</b>	<b>54,518,600</b>	<b>0</b>
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total NCLN66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 27/05/2016 Spot Bond				97.80259		97.78348			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				101.75744		101.73478			0.00	0	0
<b>Total NCLN74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2017 Spot Bond				100.96882		100.94674			0.00	0	0
<b>Total NCLN75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 09/10/2017 Spot Bond				100.98050		100.95842			0.00	0	0
<b>Total NCLN77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/03/2016 Spot Bond				100.89361		100.87329			0.00	0	0
<b>Total NCLN78 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN78</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/03/2016 Spot Bond				100.87040		100.84965			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>

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 20/06/2016 Spot Bond				100.86982		100.84908			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				100.07815		100.05866			0.00	0	0
<b>Total NCLN81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.99377		100.97009			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			11.20000	101.09232	11.34500	100.31906			0.00	0	0
<b>Total NCLN83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.98801		100.96448			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			11.23500	99.95884	11.38000	99.19222		11,025,165,028,500.00	981,323,100	327,107,700	
<b>Total NCLN85 SPOT</b>								<b>11,025,165,028,500.00</b>	<b>981,323,100</b>	<b>327,107,700</b>	
<b>Total For NCLN85</b>								<b>11,025,165,028,500.00</b>	<b>981,323,100</b>	<b>327,107,700</b>	
NCLN8 On 20/03/2024 Spot Bond				100.99377		100.97009			0.00	0	0
<b>Total NCLN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/12/2016 Spot Bond				100.89926		100.87781			0.00	0	0
<b>Total NCLN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2017 Spot Bond				100.92287		100.90187			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				101.00298		100.97908			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				101.01449		100.99032			0.00	0	0
<b>Total NCLN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 02/03/2018 Spot Bond				101.38039		101.35833			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 09/04/2018 Spot Bond				100.50419		100.48198				0.00	0	0
<b>Total NCLN93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond				100.99032		100.96672				0.00	0	0
<b>Total NCLN94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 08/10/2018 Spot Bond				100.56886		100.54665				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				100.20664		100.18128				0.00	0	0
<b>Total NED13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				100.38790		100.36296				0.00	0	50,000,000
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
NED15 On 08/04/2024 Spot Bond			11.32000	101.15371	11.42000	100.86583				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				98.12670		98.10216				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2024 Spot Bond				100.48083		100.45540				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2025 Spot Bond				100.39085		100.36551				0.00	0	0
<b>Total NED18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2025 Spot Bond				100.80956		100.78224				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			12.52000	96.89280	12.62000	96.53821				0.00	0	1,990,000,000
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,990,000,000</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>1,990,000,000</b>
NED9 On 06/07/2017 Spot Bond				100.53240		100.51327				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond			9.44500	116.51743	9.44500	116.48789			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	105.67300	10.00000	105.64500			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			2.44000	175.19612	2.47000	175.13559			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			2.79000	112.75118	2.79000	112.73926			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	193.76857	3.45000	193.75074			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			3.18000	109.23773	3.18000	109.22502			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			3.39000	143.60063	3.39000	143.58320			0.00	0	0
<b>Total NILB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			3.30000	155.15933	3.30000	155.14088			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			10.02000	97.85621	10.12000	97.48206		4,828,790,304,000.00		481,915,200	0
<b>Total NMP20N SPOT</b>								<b>4,828,790,304,000.00</b>		<b>481,915,200</b>	<b>0</b>
<b>Total For NMP20N</b>								<b>4,828,790,304,000.00</b>		<b>481,915,200</b>	<b>0</b>
NQ1A10 On 22/05/2020 Spot Bond			10.65000	101.30113	10.75000	100.93249			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				101.72571		101.70659			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2048 Spot Bond				101.43327		101.41332				0.00	0	0
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				101.48176		101.46112				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2049 Spot Bond				101.45269		101.43247				0.00	0	0
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				101.53795		101.51651				0.00	0	0
<b>Total NQ1A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			10.85000	101.34305	10.95000	100.97526				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2050 Spot Bond				101.51082		101.48977				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2049 Spot Bond				101.49145		101.47067				0.00	0	0
<b>Total NQ1B16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond				101.62113		101.59849				0.00	0	0
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			11.05000	101.38497	11.15000	101.01800				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				101.53020		101.50887				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				101.53989		101.51842				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				101.70438		101.68056				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D On 22/05/2020 Spot Bond				101.89792		101.87132			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				101.77993		101.75502			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				101.56895		101.54706			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			9.91000	107.75428	10.01000	107.47575		11,585,729,468,000.00	1,169,094,800	981,273,700	
<b>Total NRA018 SPOT</b>								<b>11,585,729,468,000.00</b>	<b>1,169,094,800</b>	<b>981,273,700</b>	
<b>Total For NRA018</b>								<b>11,585,729,468,000.00</b>	<b>1,169,094,800</b>	<b>981,273,700</b>	
NRA02: On 31/10/2022 Spot Bond			10.77500	110.06562	10.88000	109.51847		36,889,169,320,000.00	3,423,588,800	1,455,897,200	
<b>Total NRA022 SPOT</b>								<b>36,889,169,320,000.00</b>	<b>3,423,588,800</b>	<b>1,455,897,200</b>	
<b>Total For NRA022</b>								<b>36,889,169,320,000.00</b>	<b>3,423,588,800</b>	<b>1,455,897,200</b>	
NRA02: On 31/05/2023 Spot Bond			2.33500	175.30955	2.36500	174.96696		0.00	0	8,733,089,700	
<b>Total NRA023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>8,733,089,700</b>	
<b>Total For NRA023</b>								<b>0.00</b>	<b>0</b>	<b>8,733,089,700</b>	
NRA02: On 30/11/2028 Spot Bond			12.10500	103.03380	12.25000	102.06763		81,451,113,232,500.00	6,728,716,500	4,752,905,500	
<b>Total NRA028 SPOT</b>								<b>81,451,113,232,500.00</b>	<b>6,728,716,500</b>	<b>4,752,905,500</b>	
<b>Total For NRA028</b>								<b>81,451,113,232,500.00</b>	<b>6,728,716,500</b>	<b>4,752,905,500</b>	
NTC12 On 25/08/2016 Spot Bond				101.98061		101.95986		0.00	10,000,000	10,000,000	
<b>Total NTC12 SPOT</b>								<b>0.00</b>	<b>10,000,000</b>	<b>10,000,000</b>	
<b>Total For NTC12</b>								<b>0.00</b>	<b>10,000,000</b>	<b>10,000,000</b>	
NTC16 On 22/03/2018 Spot Bond				100.97398		100.95183		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				101.32198		101.30062		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				101.33694		101.31515		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				100.13825		100.02521		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NYT107 On 28/05/2020 Spot Bond				101.61702		101.59193			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				101.99170		101.95942			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	19.99381	100.00000	19.94537			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				101.98895		101.96499			0.00	900,000,000	2,050,000,000
<b>Total OML02 SPOT</b>									<b>0.00</b>	<b>900,000,000</b>	<b>2,050,000,000</b>
<b>Total For OML02</b>									<b>0.00</b>	<b>900,000,000</b>	<b>2,050,000,000</b>
OML03 On 27/11/2019 Spot Bond			11.17000	95.85387	11.27000	95.53265			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				101.21985		101.19564			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			11.37500	98.41733	11.48000	98.06058		11,970,831,600,000.00	1,052,380,800	1,500,000,000	
<b>Total OML05 SPOT</b>								<b>11,970,831,600,000.00</b>	<b>1,052,380,800</b>	<b>1,500,000,000</b>	
<b>Total For OML05</b>								<b>11,970,831,600,000.00</b>	<b>1,052,380,800</b>	<b>1,500,000,000</b>	
OML06 On 19/03/2027 Spot Bond			11.91000	97.04909	12.02000	96.57111		46,955,558,502,000.00	3,942,532,200	2,814,177,400	
<b>Total OML06 SPOT</b>								<b>46,955,558,502,000.00</b>	<b>3,942,532,200</b>	<b>2,814,177,400</b>	
<b>Total For OML06</b>								<b>46,955,558,502,000.00</b>	<b>3,942,532,200</b>	<b>2,814,177,400</b>	
OML07 On 19/03/2030 Spot Bond			12.45500	96.01639	12.60000	95.25424		0.00	0	810,000,000	
<b>Total OML07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>810,000,000</b>	
<b>Total For OML07</b>								<b>0.00</b>	<b>0</b>	<b>810,000,000</b>	
OML08 On 14/09/2025 Spot Bond				101.17822		101.19063		0.00	950,000,000	1,500,000,000	
<b>Total OML08 SPOT</b>								<b>0.00</b>	<b>950,000,000</b>	<b>1,500,000,000</b>	
<b>Total For OML08</b>								<b>0.00</b>	<b>950,000,000</b>	<b>1,500,000,000</b>	
OML09 On 14/09/2022 Spot Bond			11.90000	99.70404	12.01000	99.19426		43,922,673,900,000.00	3,690,981,000	2,230,327,000	
<b>Total OML09 SPOT</b>								<b>43,922,673,900,000.00</b>	<b>3,690,981,000</b>	<b>2,230,327,000</b>	
<b>Total For OML09</b>								<b>43,922,673,900,000.00</b>	<b>3,690,981,000</b>	<b>2,230,327,000</b>	
OML10 On 14/09/2025 Spot Bond			12.35500	98.80182	12.50000	98.00191		5,604,239,119,500.00	453,600,900	1,301,200,300	
<b>Total OML10 SPOT</b>								<b>5,604,239,119,500.00</b>	<b>453,600,900</b>	<b>1,301,200,300</b>	
<b>Total For OML10</b>								<b>5,604,239,119,500.00</b>	<b>453,600,900</b>	<b>1,301,200,300</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
OTCA2 On 31/07/2016 Spot Bond			100.00000	80.35714	100.00000	80.17817			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	105.67300	10.00000	105.64500			0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM17 On 06/03/2016 Spot Bond				101.20613		101.18515			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				97.84528		97.82441			0.00	0	0
<b>Total PMM19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM20 On 02/03/2016 Spot Bond				101.24119		101.22035			0.00	0	0
<b>Total PMM20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM21 On 02/09/2016 Spot Bond				101.32967		101.30843			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				99.95833		99.93750			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>
PPC001 On 28/03/2016 Spot Bond				100.80651		100.78564			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>
PPC002 On 31/12/2018 Spot Bond				100.36343		100.34147			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>
PPC003 On 31/10/2019 Spot Bond				99.80238		99.78196			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>
PPC004 On 30/06/2021 Spot Bond			10.94500	96.53160	11.05000	96.09552			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A On 27/01/2028 Spot Bond				100.12846		100.01689			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				100.12990		100.01811			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				100.13309		100.02080			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				100.14680		100.03237			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				100.14998		100.03506			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				99.98554		99.96294			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			9.27500	40.82055	9.42000	40.25541			0.00	0	0
<b>Total R010P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R159 On 15/09/2016 Spot Bond			7.63500	108.63141	7.65500	108.59677		85,197,844,182,000.00	11,158,853,200	148,208,381,600	
<b>Total R159 SPOT</b>								<b>15,197,844,182,000.00</b>	<b>11,158,853,200</b>	<b>148,208,381,600</b>	
<b>Total For R159</b>								<b>15,197,844,182,000.00</b>	<b>11,158,853,200</b>	<b>148,208,381,600</b>	
R159P On 15/09/2016 Spot Bond			7.46500	95.59001	7.48500	95.55937		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			9.45500	108.22006	9.60000	107.17996		192,710,560,569,500.00	2,241,428,932,900	2,077,187,615,300	
<b>Total R186 SPOT</b>								<b>12,710,560,569,500.00</b>	<b>241,428,932,900</b>	<b>2,077,187,615,300</b>	
<b>Total For R186</b>								<b>12,710,560,569,500.00</b>	<b>241,428,932,900</b>	<b>2,077,187,615,300</b>	
R187P On 21/12/2026 Spot Bond			9.19500	37.59398	9.34000	37.02205		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			9.11500	34.67555	9.26000	34.10059		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197 On 07/12/2023 Spot Bond			1.93000	287.31386	1.96000	286.72673			36,284,000,000,000.00	18,800,000,000	21,293,832,100
<b>Total R197 SPOT</b>									<b>16,284,000,000,000.00</b>	<b>18,800,000,000</b>	<b>21,293,832,100</b>
<b>Total For R197</b>									<b>16,284,000,000,000.00</b>	<b>18,800,000,000</b>	<b>21,293,832,100</b>
R202 On 07/12/2033 Spot Bond			1.89000	238.19054	1.89000	238.17124			1,088,073,000,000.00	575,700,000	209,169,650,600
<b>Total R202 SPOT</b>									<b>1,088,073,000,000.00</b>	<b>575,700,000</b>	<b>209,169,650,600</b>
<b>Total For R202</b>									<b>1,088,073,000,000.00</b>	<b>575,700,000</b>	<b>209,169,650,600</b>
R2023 On 28/02/2023 Spot Bond			9.33000	95.25891	9.44000	94.70508			331,890,508,420,000.00	249,934,674,000	687,159,149,900
<b>Total R2023 SPOT</b>									<b>11,890,508,420,000.00</b>	<b>249,934,674,000</b>	<b>687,159,149,900</b>
<b>Total For R2023</b>									<b>11,890,508,420,000.00</b>	<b>249,934,674,000</b>	<b>687,159,149,900</b>
R203 On 15/09/2017 Spot Bond			8.23000	103.18794	8.33000	103.01636			501,309,010,250,000.00	911,459,175,000	1,069,353,406,200
<b>Total R203 SPOT</b>									<b>11,309,010,250,000.00</b>	<b>911,459,175,000</b>	<b>1,069,353,406,200</b>
<b>Total For R203</b>									<b>11,309,010,250,000.00</b>	<b>911,459,175,000</b>	<b>1,069,353,406,200</b>
R2030 On 31/01/2030 Spot Bond			9.78500	86.59211	9.94000	85.52437			133,489,994,064,000.00	218,036,790,400	1,012,475,487,800
<b>Total R2030 SPOT</b>									<b>13,489,994,064,000.00</b>	<b>218,036,790,400</b>	<b>1,012,475,487,800</b>
<b>Total For R2030</b>									<b>13,489,994,064,000.00</b>	<b>218,036,790,400</b>	<b>1,012,475,487,800</b>
R2032 On 31/03/2032 Spot Bond			9.89000	89.69880	10.05500	88.49896			567,304,208,011,000.00	360,698,099,900	244,482,480,500
<b>Total R2032 SPOT</b>									<b>17,304,208,011,000.00</b>	<b>360,698,099,900</b>	<b>244,482,480,500</b>
<b>Total For R2032</b>									<b>17,304,208,011,000.00</b>	<b>360,698,099,900</b>	<b>244,482,480,500</b>
R2035 On 28/02/2035 Spot Bond			9.94500	94.71755	10.14000	93.17705			972,759,400,000,000.00	298,920,000,000	771,680,000,000
<b>Total R2035 SPOT</b>									<b>2,759,400,000,000.00</b>	<b>298,920,000,000</b>	<b>771,680,000,000</b>
<b>Total For R2035</b>									<b>2,759,400,000,000.00</b>	<b>298,920,000,000</b>	<b>771,680,000,000</b>
R2037 On 31/01/2037 Spot Bond			10.01000	86.90137	10.20500	85.38201			779,380,938,335,000.00	177,760,333,500	533,522,690,900
<b>Total R2037 SPOT</b>									<b>9,380,938,335,000.00</b>	<b>177,760,333,500</b>	<b>533,522,690,900</b>
<b>Total For R2037</b>									<b>9,380,938,335,000.00</b>	<b>177,760,333,500</b>	<b>533,522,690,900</b>
R204 On 21/12/2018 Spot Bond			8.69000	99.19805	8.79000	98.92748			574,184,335,028,000.00	526,373,341,200	895,611,353,300
<b>Total R204 SPOT</b>									<b>4,184,335,028,000.00</b>	<b>526,373,341,200</b>	<b>895,611,353,300</b>
<b>Total For R204</b>									<b>4,184,335,028,000.00</b>	<b>526,373,341,200</b>	<b>895,611,353,300</b>
R2040 On 31/01/2040 Spot Bond			10.09000	90.26350	10.28500	88.65599			930,217,000,000,000.00	191,300,000,000	230,025,000,000
<b>Total R2040 SPOT</b>									<b>10,217,000,000,000.00</b>	<b>191,300,000,000</b>	<b>230,025,000,000</b>
<b>Total For R2040</b>									<b>10,217,000,000,000.00</b>	<b>191,300,000,000</b>	<b>230,025,000,000</b>
R2044 On 31/01/2044 Spot Bond			10.09000	87.61061	10.28500	85.99920			439,870,656,183,000.00	241,810,768,700	516,320,989,400
<b>Total R2044 SPOT</b>									<b>19,870,656,183,000.00</b>	<b>241,810,768,700</b>	<b>516,320,989,400</b>
<b>Total For R2044</b>									<b>19,870,656,183,000.00</b>	<b>241,810,768,700</b>	<b>516,320,989,400</b>
R2048 On 28/02/2048 Spot Bond			10.07500	91.14404	10.26500	89.54468			581,760,197,275,000.00	355,509,697,000	845,862,542,300
<b>Total R2048 SPOT</b>									<b>11,760,197,275,000.00</b>	<b>355,509,697,000</b>	<b>845,862,542,300</b>
<b>Total For R2048</b>									<b>11,760,197,275,000.00</b>	<b>355,509,697,000</b>	<b>845,862,542,300</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
R207 On 15/01/2020 Spot Bond			8.97000	94.73423	9.07000	94.39657			323,980,249,782,000.00	705,014,520,600	1,040,886,614,000
<b>Total R207 SPOT</b>									<b>23,980,249,782,000.00</b>	<b>705,014,520,600</b>	<b>1,040,886,614,000</b>
<b>Total For R207</b>									<b>23,980,249,782,000.00</b>	<b>705,014,520,600</b>	<b>1,040,886,614,000</b>
R208 On 31/03/2021 Spot Bond			9.14500	92.61151	9.25000	92.19093			390,158,469,065,000.00	370,711,697,000	710,126,167,800
<b>Total R208 SPOT</b>									<b>10,158,469,065,000.00</b>	<b>370,711,697,000</b>	<b>710,126,167,800</b>
<b>Total For R208</b>									<b>10,158,469,065,000.00</b>	<b>370,711,697,000</b>	<b>710,126,167,800</b>
R209 On 31/03/2036 Spot Bond			9.90000	70.50614	10.09000	69.27354			031,497,515,670,000.00	609,242,173,300	1,190,806,348,700
<b>Total R209 SPOT</b>									<b>11,497,515,670,000.00</b>	<b>609,242,173,300</b>	<b>190,806,348,700</b>
<b>Total For R209</b>									<b>11,497,515,670,000.00</b>	<b>609,242,173,300</b>	<b>190,806,348,700</b>
R210 On 31/03/2028 Spot Bond			1.90000	179.16728	1.90000	179.15272			18,921,530,000,000.00	9,958,700,000	92,837,634,100
<b>Total R210 SPOT</b>									<b>18,921,530,000,000.00</b>	<b>9,958,700,000</b>	<b>92,837,634,100</b>
<b>Total For R210</b>									<b>18,921,530,000,000.00</b>	<b>9,958,700,000</b>	<b>92,837,634,100</b>
R211 On 31/01/2017 Spot Bond			1.79000	134.49017	1.79000	134.47961			0.00	0	24,813,085,800
<b>Total R211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>24,813,085,800</b>
<b>Total For R211</b>									<b>0.00</b>	<b>0</b>	<b>24,813,085,800</b>
R212 On 31/01/2022 Spot Bond			1.92000	139.50629	1.93000	139.41773			23,040,000,000,000.00	12,000,000,000	206,772,853,400
<b>Total R212 SPOT</b>									<b>23,040,000,000,000.00</b>	<b>12,000,000,000</b>	<b>206,772,853,400</b>
<b>Total For R212</b>									<b>23,040,000,000,000.00</b>	<b>12,000,000,000</b>	<b>206,772,853,400</b>
R213 On 28/02/2031 Spot Bond			9.80500	81.13867	9.96500	80.08184			315,439,309,192,000.00	338,137,614,400	364,396,391,400
<b>Total R213 SPOT</b>									<b>15,439,309,192,000.00</b>	<b>338,137,614,400</b>	<b>364,396,391,400</b>
<b>Total For R213</b>									<b>15,439,309,192,000.00</b>	<b>338,137,614,400</b>	<b>364,396,391,400</b>
R214 On 28/02/2041 Spot Bond			10.00000	70.80415	10.19500	69.50656			750,491,660,000,000.00	375,049,166,000	1,222,006,978,000
<b>Total R214 SPOT</b>									<b>10,491,660,000,000.00</b>	<b>375,049,166,000</b>	<b>222,006,978,000</b>
<b>Total For R214</b>									<b>10,491,660,000,000.00</b>	<b>375,049,166,000</b>	<b>222,006,978,000</b>
R229C On 15/03/2016 Spot Bond			7.45500	99.14946	7.47500	99.12707			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			7.46500	95.59001	7.48500	95.55937			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			7.45500	97.22004	7.47500	97.19344			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			7.51500	93.69688	7.53500	93.66202			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C On 21/06/2017 Spot Bond			8.20500	89.47865	8.30500	89.34006			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			8.25500	85.87478	8.35500	85.70054			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			8.69500	81.64555	8.79500	81.44024			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			8.67500	78.28714	8.77500	78.05289			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			8.65500	75.08127	8.75500	74.82077			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			8.64500	71.99369	8.74500	71.70955			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			8.93000	68.18995	9.03000	67.88816			0.00	0	0
<b>Total R337C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R337C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R338C On 21/12/2020 Spot Bond			8.91000	65.33645	9.01000	65.01618			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			9.06500	62.05244	9.17000	61.70282			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			9.03500	59.46217	9.14000	59.09746			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			9.00500	56.99640	9.11000	56.61836			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			8.97500	54.64858	9.08000	54.25885			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C On 21/06/2023 Spot Bond			8.93500	52.44958	9.04000	52.04936			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			8.89500	50.35838	9.00000	49.94899			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			9.39500	46.31986	9.54000	45.77375			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			9.35500	44.39201	9.50000	43.83822			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			9.31500	42.56070	9.46000	42.00060			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			9.27500	40.82055	9.42000	40.25541			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			9.23500	39.16656	9.38000	38.59750			0.00	0	0
<b>Total R349C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			9.19500	37.59398	9.34000	37.02205			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			9.15500	36.09837	9.30000	35.52450			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			9.11500	34.67555	9.26000	34.10059			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				101.14753		101.12340			0.00	0	0
<b>Total RCSB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				102.24368		102.21745			0.00	0	0
<b>Total RCSB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0 On 17/01/2017 Spot Bond				101.08480		101.06042			0.00	100,000,000	50,000,000
<b>Total RCSB06 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For RCSB06</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
RCSB0 On 10/12/2017 Spot Bond				101.35704		101.33220			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	37.72809	100.00000	37.63466			0.00	0	0
<b>Total RCSB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB2 On 24/07/2017 Spot Bond			100.00000	33.49920	100.00000	33.41716			0.00	0	0
<b>Total RCSB2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB3 On 17/03/2017 Spot Bond			100.00000	43.73051	100.00000	43.62340			0.00	0	0
<b>Total RCSB3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB5 On 10/12/2016 Spot Bond			100.00000	63.00768	100.00000	62.85336			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	22.72769	100.00000	22.67203			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>
RDF01I On 04/09/2017 Spot Bond			100.00000	29.57634	100.00000	29.50007			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>
RDF02I On 04/12/2020 Spot Bond			100.00000	8.66973	100.00000	8.65757			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>
RDF03I On 04/04/2018 Spot Bond			100.00000	21.17915	100.00000	21.12454			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>
RDF04I On 04/10/2018 Spot Bond			100.00000	16.05490	100.00000	16.01350			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>
RDF05I On 04/12/2019 Spot Bond			100.00000	10.97190	100.00000	10.94361			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 11/03/2018 Spot Bond				101.19033		101.16824			0.00	0	0
<b>Total RDFB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2016 Spot Bond				100.96509		100.94444			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				101.86152		101.83995			0.00	0	0
<b>Total RDFB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond				101.56029		101.53712			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				100.85410		100.83289			0.00	0	0
<b>Total RDFC22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 25/05/2016 Spot Bond				101.40835		101.38703			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				100.12546		100.01439			0.00	0	0
<b>Total RDFC25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 05/10/2016 Spot Bond				100.57367		100.55285			0.00	0	0
<b>Total RDFC26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 02/06/2016 Spot Bond				101.36275		101.34208			0.00	0	0
<b>Total RDFC27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 02/12/2016 Spot Bond				101.25798		101.23687			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				101.62717		101.60445			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				100.29100		100.26929			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
REBC0 On 21/11/2016 Spot Bond				101.49032		101.46843				0.00	0	0
<b>Total REBC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED10 On 13/06/2017 Spot Bond				101.45203		101.42333				0.00	0	0
<b>Total RED101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/07/2018 Spot Bond				100.83369		100.80346				0.00	0	0
<b>Total RED201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES011 On 02/03/2018 Spot Bond			100.00000	23.28595	100.00000	23.22892				0.00	0	0
<b>Total RES01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES021 On 02/03/2019 Spot Bond			100.00000	14.81673	100.00000	14.78044				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES031 On 02/03/2020 Spot Bond			100.00000	11.38401	100.00000	11.35612				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES041 On 02/03/2021 Spot Bond			100.00000	10.07077	100.00000	10.04610				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES15 On 12/11/2017 Spot Bond				100.31497		102.31648				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				99.93611		99.91477				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES24 On 09/09/2016 Spot Bond				101.38298		101.36196				0.00	0	0
<b>Total RES24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES27 On 21/10/2016 Spot Bond				100.47867		100.45747				0.00	0	0
<b>Total RES27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES29 On 28/11/2016 Spot Bond				101.59592		101.57494				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES30 On 07/03/2021 Spot Bond				101.29121		101.26871			0.00	0	0
<b>Total RES30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES32 On 20/10/2017 Spot Bond				100.57189		100.55017			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				92.53301		92.47759			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				96.41059		96.34346			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				96.05174		95.98117			0.00	0	0
<b>Total RP008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP013 On 27/09/2016 Spot Bond				101.14870		101.11726			0.00	0	0
<b>Total RP013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP014 On 27/09/2019 Spot Bond				85.45441		85.42656			0.00	0	0
<b>Total RP014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP018 On 12/02/2020 Spot Bond			12.35000	107.97292	12.35000	107.93777			0.00	0	0
<b>Total RP018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP020 On 12/02/2020 Spot Bond			100.00000	14.65177	100.00000	17.67118			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				102.71270		102.68780			0.00	0	0
<b>Total RP026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP01U On 31/08/2018 Spot Bond			100.00000	10.06708	100.00000	10.04215			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04I On 07/10/2016 Spot Bond			100.00000	54.57058	100.00000	54.43693			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>
RPP07I On 31/01/2016 Spot Bond			100.00000	99.45504	100.00000	99.72678			0.00	0	0
<b>Total RPP07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP08I On 30/04/2020 Spot Bond			100.00000	15.01279	100.00000	14.99449			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>
RPP09I On 21/11/2016 Spot Bond			100.00000	66.90903	100.00000	66.74694			0.00	0	0
<b>Total RPP09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 16/11/2022 Spot Bond				103.30107		103.25382			0.00	0	0
<b>Total RPS001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 30/04/2025 Spot Bond				59.42358		59.49063			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			10.46500	100.85020	10.57000	100.41385		38,035,276,916,000.00	3,634,522,400	1,508,630,600	
<b>Total RW21 SPOT</b>								<b>18,035,276,916,000.00</b>	<b>3,634,522,400</b>	<b>1,508,630,600</b>	
<b>Total For RW21</b>								<b>18,035,276,916,000.00</b>	<b>3,634,522,400</b>	<b>1,508,630,600</b>	
RW23 On 10/12/2023 Spot Bond			10.88000	94.26527	10.99000	93.69569		33,255,429,376,000.00	3,056,565,200	764,141,300	
<b>Total RW23 SPOT</b>								<b>13,255,429,376,000.00</b>	<b>3,056,565,200</b>	<b>764,141,300</b>	
<b>Total For RW23</b>								<b>13,255,429,376,000.00</b>	<b>3,056,565,200</b>	<b>764,141,300</b>	
RW28 On 10/12/2028 Spot Bond			11.15500	95.34646	11.31500	94.29564		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>	
RWC01 On 26/02/2016 Spot Bond				101.25593		101.23718		0.00	0	0	
<b>Total RWC01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RWC01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBC2 On 28/04/2016 Spot Bond				100.77123		100.75104		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			8.83500	103.56849	8.85500	103.52832		40,937,244,618,000.00	4,633,530,800	1,158,382,700	
<b>Total SBK12 SPOT</b>								<b>10,937,244,618,000.00</b>	<b>4,633,530,800</b>	<b>1,158,382,700</b>	
<b>Total For SBK12</b>								<b>10,937,244,618,000.00</b>	<b>4,633,530,800</b>	<b>1,158,382,700</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
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.67300	10.00000	105.64500			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				102.21294		102.19107			0.00	878,805,000	0
<b>Total SBK13 SPOT</b>									<b>0.00</b>	<b>878,805,000</b>	<b>0</b>
<b>Total For SBK13</b>									<b>0.00</b>	<b>878,805,000</b>	<b>0</b>
SBK14 On 01/12/2017 Spot Bond			10.33000	100.54478	10.43000	100.35522		256,326,390,786,000.00	24,813,784,200	12,000,000,000	
<b>Total SBK14 SPOT</b>								<b>6,326,390,786,000.00</b>	<b>24,813,784,200</b>	<b>12,000,000,000</b>	
<b>Total For SBK14</b>								<b>6,326,390,786,000.00</b>	<b>24,813,784,200</b>	<b>12,000,000,000</b>	
SBK15 On 23/01/2022 Spot Bond				100.65353		100.63147			0.00	0	0
<b>Total SBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond				100.60897		100.58495			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				99.01099		98.98887			0.00	0	150,000,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
SBK18 On 24/10/2020 Spot Bond				98.01244		97.99119			0.00	0	1,080,000,000
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,080,000,000</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>1,080,000,000</b>
SBK19 On 24/10/2019 Spot Bond				100.19486		100.17098			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				102.93545		102.90738			0.00	0	200,000,000
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SBK21 On 28/01/2025 Spot Bond				99.72811		99.78465			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				101.92459		101.89712			0.00	10,000,000	10,000,000
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>10,000,000</b>	<b>10,000,000</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>10,000,000</b>	<b>10,000,000</b>
SBK23 On 28/05/2022 Spot Bond			12.93000	96.25945	13.04000	95.77993			0.00	0	2,025,000,000
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,025,000,000</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>2,025,000,000</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
SBK24 On 19/10/2025 Spot Bond				100.39231		100.36494			0.00	3,000,000,000	1,500,000,000
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
SBK9 On 10/04/2018 Spot Bond			10.19000	99.18484	10.29000	98.97033		66,072,502,108,000.00	6,484,053,200	4,001,013,300	
<b>Total SBK9 SPOT</b>								<b>6,072,502,108,000.00</b>	<b>6,484,053,200</b>	<b>4,001,013,300</b>	
<b>Total For SBK9</b>								<b>6,072,502,108,000.00</b>	<b>6,484,053,200</b>	<b>4,001,013,300</b>	
SBN33 On 15/09/2017 Spot Bond			9.63000	101.13589	9.73000	100.96513		0.00	0	0	
<b>Total SBN33 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBN33</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBN45 On 15/09/2017 Spot Bond				101.49439		101.47362		0.00	0	0	
<b>Total SBN45 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBN45</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBN51 On 03/10/2016 Spot Bond				100.67452		100.65178		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			8.80000	103.38223	8.90000	103.20811		3,197,020,640,000.00	363,297,800	0	
<b>Total SBS13 SPOT</b>								<b>3,197,020,640,000.00</b>	<b>363,297,800</b>	<b>0</b>	
<b>Total For SBS13</b>								<b>3,197,020,640,000.00</b>	<b>363,297,800</b>	<b>0</b>	
SBS15 On 26/04/2016 Spot Bond				100.37859		100.35992		0.00	42,000,000	10,500,000	
<b>Total SBS15 SPOT</b>								<b>0.00</b>	<b>42,000,000</b>	<b>10,500,000</b>	
<b>Total For SBS15</b>								<b>0.00</b>	<b>42,000,000</b>	<b>10,500,000</b>	
SBS16 On 22/09/2018 Spot Bond				101.40805		101.38636		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				101.77879		101.75460		0.00	0	0	
<b>Total SBS18 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS18</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS19 On 23/06/2021 Spot Bond			10.94500	98.06383	11.05000	97.62514		9,608,079,195,000.00	877,851,000	332,617,000	
<b>Total SBS19 SPOT</b>								<b>9,608,079,195,000.00</b>	<b>877,851,000</b>	<b>332,617,000</b>	
<b>Total For SBS19</b>								<b>9,608,079,195,000.00</b>	<b>877,851,000</b>	<b>332,617,000</b>	
SBS20 On 15/05/2026 Spot Bond			11.35500	94.34589	11.50000	93.50250		46,040,609,796,000.00	4,054,655,200	1,069,913,800	
<b>Total SBS20 SPOT</b>								<b>16,040,609,796,000.00</b>	<b>4,054,655,200</b>	<b>1,069,913,800</b>	
<b>Total For SBS20</b>								<b>16,040,609,796,000.00</b>	<b>4,054,655,200</b>	<b>1,069,913,800</b>	
SBS21 On 15/05/2026 Spot Bond				101.82538		101.80182		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23 On 23/05/2017 Spot Bond				102.00793		101.98745			0.00	0	10,000,000,000
<b>Total SBS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
SBS24 On 24/05/2019 Spot Bond				102.28891		102.26673			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			9.62500	99.58485	9.91000	98.78080		91,420,798,700,000.00	9,498,264,800	3,499,421,600	
<b>Total SBS25 SPOT</b>								<b>11,420,798,700,000.00</b>	<b>9,498,264,800</b>	<b>3,499,421,600</b>	
<b>Total For SBS25</b>								<b>11,420,798,700,000.00</b>	<b>9,498,264,800</b>	<b>3,499,421,600</b>	
SBS26l On 28/02/2017 Spot Bond			100.00000	41.96962	100.00000	41.87724		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			10.82000	100.91128	10.93000	100.31718		89,915,172,718,000.00	8,310,089,900	3,206,499,800	
<b>Total SBS27 SPOT</b>								<b>19,915,172,718,000.00</b>	<b>8,310,089,900</b>	<b>3,206,499,800</b>	
<b>Total For SBS27</b>								<b>19,915,172,718,000.00</b>	<b>8,310,089,900</b>	<b>3,206,499,800</b>	
SBS28 On 23/04/2017 Spot Bond				99.88398		99.86305		0.00	0	0	
<b>Total SBS28 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS28</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS29 On 12/06/2019 Spot Bond			9.85000	97.96393	9.95000	97.66386		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			11.36500	82.58835	11.51000	81.81552		15,985,587,358,500.00	1,406,562,900	468,854,300	
<b>Total SBS3 SPOT</b>								<b>15,985,587,358,500.00</b>	<b>1,406,562,900</b>	<b>468,854,300</b>	
<b>Total For SBS3</b>								<b>15,985,587,358,500.00</b>	<b>1,406,562,900</b>	<b>468,854,300</b>	
SBS30 On 12/06/2019 Spot Bond				100.42234		100.40188		0.00	0	1,000,000,000	
<b>Total SBS30 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	
<b>Total For SBS30</b>								<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	
SBS31 On 27/06/2027 Spot Bond			11.10500	92.95986	11.25000	92.07002		0.00	0	0	
<b>Total SBS31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS31</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS32 On 19/09/2017 Spot Bond				100.91351		100.89273		0.00	0	0	
<b>Total SBS32 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS32</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS33 On 19/09/2019 Spot Bond				100.93684		100.91552		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			11.25500	97.47571	11.40000	96.69617			337,650,000,000.00	30,000,000	1,480,000,000
<b>Total SBS34 SPOT</b>									<b>337,650,000,000.00</b>	<b>30,000,000</b>	<b>1,480,000,000</b>
<b>Total For SBS34</b>									<b>337,650,000,000.00</b>	<b>30,000,000</b>	<b>1,480,000,000</b>
SBS35 On 29/01/2018 Spot Bond				100.22358		100.20414			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				99.99856		99.97849			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			10.22000	92.87887	10.32000	92.54738			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			11.65500	86.03897	11.80000	85.29835			3,613,050,000,000.00	310,000,000	200,000,000
<b>Total SBS38 SPOT</b>									<b>3,613,050,000,000.00</b>	<b>310,000,000</b>	<b>200,000,000</b>
<b>Total For SBS38</b>									<b>3,613,050,000,000.00</b>	<b>310,000,000</b>	<b>200,000,000</b>
SBS39 On 29/01/2030 Spot Bond			12.05500	84.43399	12.21500	83.47359			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			10.91500	92.07358	11.02000	91.63332			54,599,536,920,000.00	5,002,248,000	2,382,416,000
<b>Total SBS4 SPOT</b>									<b>54,599,536,920,000.00</b>	<b>5,002,248,000</b>	<b>2,382,416,000</b>
<b>Total For SBS4</b>									<b>54,599,536,920,000.00</b>	<b>5,002,248,000</b>	<b>2,382,416,000</b>
SBS40 On 12/11/2020 Spot Bond				99.78919		101.75256			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			10.97000	97.56799	11.08000	97.03992			0.00	0	0
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS42 On 12/11/2025 Spot Bond			11.53500	97.19363	11.68000	96.36104			109,758,218,422,500.00	9,515,233,500	3,171,744,500
<b>Total SBS42 SPOT</b>									<b>109,758,218,422,500.00</b>	<b>9,515,233,500</b>	<b>3,171,744,500</b>
<b>Total For SBS42</b>									<b>109,758,218,422,500.00</b>	<b>9,515,233,500</b>	<b>3,171,744,500</b>
SBS43 On 12/11/2027 Spot Bond			11.70500	96.81950	11.85000	95.91752			0.00	0	0
<b>Total SBS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS9 On 07/07/2016 Spot Bond			8.03500	102.20030	8.05500	102.17006			241,050,000,000.00	30,000,000	30,000,000
<b>Total SBS9 SPOT</b>									<b>241,050,000,000.00</b>	<b>30,000,000</b>	<b>30,000,000</b>
<b>Total For SBS9</b>									<b>241,050,000,000.00</b>	<b>30,000,000</b>	<b>30,000,000</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
SBSI11 On 07/12/2023 Spot Bond			2.54000	276.11290	2.57000	275.54823			101,600,000,000.00	40,000,000	166,909,500
<b>Total SBSI11 SPOT</b>									<b>101,600,000,000.00</b>	<b>40,000,000</b>	<b>166,909,500</b>
<b>Total For SBSI11</b>									<b>101,600,000,000.00</b>	<b>40,000,000</b>	<b>166,909,500</b>
SBSI12 On 31/01/2017 Spot Bond			2.42000	133.66403	2.42000	133.65125			0.00	0	45,197,100
<b>Total SBSI12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>45,197,100</b>
<b>Total For SBSI12</b>									<b>0.00</b>	<b>0</b>	<b>45,197,100</b>
SCM10 On 15/09/2017 Spot Bond			100.00000	31.89506	100.00000	31.81695			0.00	0	0
<b>Total SCM10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2BU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2CU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2DU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond				100.26049		100.22786			0.00	1,000,000,000	1,200,000,000
<b>Total SGI004 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,200,000,000</b>
<b>Total For SGI004</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,200,000,000</b>
SHF01 On 15/12/2016 Spot Bond			100.00000	57.73674	100.00000	57.59534			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			3.06000	132.83259	3.06000	132.81757			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	102.15509	6.50000	102.13724			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01 On 15/12/2016 Spot Bond				101.94764		101.92595			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				101.87624		101.85407			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			9.73000	99.56269	9.83000	99.40934			0.00	0	0
<b>Total SHS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS06 On 12/12/2017 Spot Bond				102.48043		102.45827			0.00	0	0
<b>Total SHS06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS07 On 10/04/2016 Spot Bond				100.54128		100.51959			0.00	0	0
<b>Total SHS07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS08 On 21/05/2016 Spot Bond				100.90156		100.88007			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	61.41475	100.00000	61.26597			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	105.67300	10.00000	105.64500			0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS12 On 12/12/2016 Spot Bond				101.12669		101.10457			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				101.41648		101.39504			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	86.66667	100.00000	86.46081			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	61.26095	100.00000	61.11092			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS18I On 30/11/2016 Spot Bond			100.00000	64.70851	100.00000	64.54828			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			9.83000	104.50569	9.93000	104.33245			0.00	0	0
<b>Total SHS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS20 On 19/04/2016 Spot Bond				100.33539		100.31135			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				101.65520		101.63205			0.00	0	0
<b>Total SHS22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS23 On 29/06/2018 Spot Bond				100.80080		100.77849			0.00	0	0
<b>Total SHS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS24 On 29/06/2020 Spot Bond				100.82905		100.80593			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			11.04500	96.77050	11.15000	96.39338			0.00	0	0
<b>Total SHS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS26 On 29/06/2020 Spot Bond				100.80649		100.78304			0.00	0	0
<b>Total SHS26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS27 On 15/04/2016 Spot Bond				100.40303		100.38055			0.00	0	0
<b>Total SHS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS28 On 15/04/2018 Spot Bond				100.42115		100.39766			0.00	0	0
<b>Total SHS28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS29I On 03/12/2018 Spot Bond			100.00000	18.64587	100.00000	18.60020			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			8.88500	104.85892	8.90500	104.82381		3,735,831,525,000.00	420,465,000	1,280,155,000	
<b>Total SLI2 SPOT</b>								<b>3,735,831,525,000.00</b>	<b>420,465,000</b>	<b>1,280,155,000</b>	
<b>Total For SLI2</b>								<b>3,735,831,525,000.00</b>	<b>420,465,000</b>	<b>1,280,155,000</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
SLI3	On	15/08/2018	Spot Bond			10.49000	100.13889	10.59000	99.89884			17,156,792,571,000.00	1,635,537,900	545,179,300
<b>Total SLI3 SPOT</b>												<b>17,156,792,571,000.00</b>	<b>1,635,537,900</b>	<b>545,179,300</b>
<b>Total For SLI3</b>												<b>17,156,792,571,000.00</b>	<b>1,635,537,900</b>	<b>545,179,300</b>
SNT01	On	15/09/2017	Spot Bond			9.63000	101.13589	9.73000	100.96513			78,759,918,000.00	8,178,600	3,772,726,200
<b>Total SNT01 SPOT</b>												<b>78,759,918,000.00</b>	<b>8,178,600</b>	<b>3,772,726,200</b>
<b>Total For SNT01</b>												<b>78,759,918,000.00</b>	<b>8,178,600</b>	<b>3,772,726,200</b>
SPDA2	On	21/08/2016	Spot Bond				101.53984		101.51837			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				101.83698		101.81585			0.00	0	0
<b>Total SPDA4 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA4</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA5	On	21/08/2024	Spot Bond				101.51085		101.48979			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				101.54959		101.52798			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				99.76450		99.74213			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			8.93000	101.17623	9.03000	101.11277			24,013,567,449,000.00	2,689,089,300	896,363,100
<b>Total SSA01 SPOT</b>												<b>24,013,567,449,000.00</b>	<b>2,689,089,300</b>	<b>896,363,100</b>
<b>Total For SSA01</b>												<b>24,013,567,449,000.00</b>	<b>2,689,089,300</b>	<b>896,363,100</b>
SSA04	On	16/04/2016	Spot Bond				100.37651		100.35588			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				100.19242		100.17032			0.00	163,554,800	0
<b>Total SSA05 SPOT</b>												<b>0.00</b>	<b>163,554,800</b>	<b>0</b>
<b>Total For SSA05</b>												<b>0.00</b>	<b>163,554,800</b>	<b>0</b>
SSA06	On	16/04/2020	Spot Bond			10.82000	93.24874	10.92500	92.89503			0.00	0	400,000,000
<b>Total SSA06 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For SSA06</b>												<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
SSN00	On	01/03/2017	Spot Bond				101.47142		101.44826			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN00: On 26/03/2017 Spot Bond				100.87214		100.84846			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				100.18834		100.16527			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			10.71500	86.87996	10.82000	86.48781			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			10.71500	86.87996	10.82000	86.48781			0.00	0	0
<b>Total SSN005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/01/2020 Spot Bond			10.39000	90.38385	10.49000	90.06153			0.00	0	0
<b>Total SSN007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 18/06/2017 Spot Bond				101.07752		101.05457			0.00	0	0
<b>Total SSN008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/09/2017 Spot Bond			9.11000	101.89141	9.21000	101.72034			0.00	0	0
<b>Total SSN009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 31/01/2025 Spot Bond			2.81000	112.56796	2.81000	112.55600			0.00	0	0
<b>Total SSN011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2018 Spot Bond			10.00000	96.01882	10.10000	95.75565			0.00	0	0
<b>Total SSN012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 26/08/2018 Spot Bond			8.50000	101.56634	8.50000	101.54312			0.00	0	0
<b>Total SSN015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			11.47500	95.23362	11.62000	94.35901			0.00	0	0
<b>Total SSN017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 02/09/2016 Spot Bond				101.29760		101.27689			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>

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 28/02/2031 Spot Bond			11.67500	70.18311	11.83500	69.33056			0.00	0	0
<b>Total SSN021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 21/01/2019 Spot Bond				100.27917		100.25655			0.00	0	0
<b>Total SSN024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/01/2019 Spot Bond				100.32371		100.30207			0.00	0	0
<b>Total SSN026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 25/09/2019 Spot Bond				100.85756		100.83430			0.00	0	0
<b>Total SSN027 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/10/2019 Spot Bond				100.35863		100.33465			0.00	0	0
<b>Total SSN028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 07/12/2023 Spot Bond				100.95435		100.92737			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				101.56453		101.54122			0.00	0	0
<b>Total SSN030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SSN031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/03/2020 Spot Bond				101.08489		101.06116			0.00	0	0
<b>Total SSN033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 02/06/2020 Spot Bond				101.44770		101.42454			0.00	0	0
<b>Total SSN034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/11/2020 Spot Bond				101.75894		101.73590			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1262 On 26/02/2016 Spot Bond				101.32246		101.30213			0.00	0	0
<b>Total SY1262 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1262</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1268 On 28/01/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SY1268 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1268</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1269 On 03/02/2016 Spot Bond				99.98177		99.96354			0.00	0	0
<b>Total SY1269 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1269</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1270 On 16/02/2016 Spot Bond				99.74387		99.72557			0.00	0	0
<b>Total SY1270 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1270</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1271 On 16/02/2016 Spot Bond				99.74382		99.72552			0.00	0	0
<b>Total SY1271 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1271</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1273 On 18/02/2016 Spot Bond				99.73818		99.71948			0.00	0	0
<b>Total SY1273 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1273</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1274 On 07/03/2016 Spot Bond				99.36198		99.34321			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				99.30469		99.28590			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				99.17795		99.15884			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>
SY1279 On 15/02/2016 Spot Bond				99.75469		99.73582			0.00	0	0
<b>Total SY1279 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1279</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1280 On 02/02/2016 Spot Bond				100.00000	0.00000	99.98181			0.00	0	0
<b>Total SY1280 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1280</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1281 On 29/02/2016 Spot Bond				99.49038		99.47151			0.00	0	0
<b>Total SY1281 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1281</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1282 On 23/03/2016 Spot Bond			100.00000	87.95181	100.00000	100.00000			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>
SZ25 On 30/09/2025 Spot Bond			10.10500	96.33458	10.25000	95.47215		12,382,940,845,500.00	1,225,427,100	408,475,700	
<b>Total SZ25 SPOT</b>								<b>12,382,940,845,500.00</b>	<b>1,225,427,100</b>	<b>408,475,700</b>	
<b>Total For SZ25</b>								<b>12,382,940,845,500.00</b>	<b>1,225,427,100</b>	<b>408,475,700</b>	
T12A10 On 21/02/2048 Spot Bond				101.53990		101.51843		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				101.60771		101.58528		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			10.62000	99.43342	10.72000	99.12451		0.00	0	0	
<b>Total T12A12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For T12A12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TF108L On 22/02/2016 Spot Bond			100.00000	96.21140	100.00000	95.96214		0.00	0	0	
<b>Total TF108U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TF108U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TFS110 On 18/04/2016 Spot Bond				100.30374		100.28339		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				100.00001		99.98111		0.00	0	0	
<b>Total TFS112 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TFS112</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TFS117 On 02/09/2018 Spot Bond				101.14425		101.12335		0.00	0	0	
<b>Total TFS117 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TFS117</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TFS122 On 20/03/2017 Spot Bond				100.89409		100.87432		0.00	0	0	
<b>Total TFS122 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TFS122</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TFS123 On 20/03/2019 Spot Bond				100.37481		100.35405		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS134 On 28/04/2016 Spot Bond				100.10173		100.08136				0.00	0	0
<b>Total TFS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS135 On 06/07/2018 Spot Bond				100.59372		100.57230				0.00	0	0
<b>Total TFS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS136 On 06/07/2020 Spot Bond				100.60749		100.58556				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				101.50908		101.48814				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			8.18500	100.36630	8.20500	100.33524				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				100.33423		100.31266				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				100.34231		100.32021				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	100.31701	7.83000	100.29585				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				100.32978		100.30851				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>
TH10A5 On 18/07/2017 Spot Bond				100.33989		100.31794				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	100.29949	7.39000	100.27949				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				100.31934		100.29798				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>

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 18/10/2038 Spot Bond				100.32927		100.30726			0.00	0	0
<b>Total TH10A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A2 On 18/07/2017 Spot Bond			7.16000	100.29032	7.16000	100.27094			0.00	0	0
<b>Total TH10A9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B1 On 18/10/2038 Spot Bond				100.34873		100.32540			0.00	0	0
<b>Total TH10B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B2 On 18/07/2017 Spot Bond				100.34715		100.32392			0.00	0	0
<b>Total TH10B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C1 On 18/10/2038 Spot Bond				100.38514		100.35937			0.00	0	0
<b>Total TH10C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C2 On 18/07/2017 Spot Bond				100.39156		100.36616			0.00	0	0
<b>Total TH10C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D1 On 18/10/2038 Spot Bond				100.53411		100.49833			0.00	0	0
<b>Total TH10D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D2 On 18/07/2017 Spot Bond				100.51660		100.48198			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				100.31894		100.29762			0.00	0	0
<b>Total TH11A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A2 On 18/07/2041 Spot Bond				100.33166		100.30948			0.00	180,000,000	180,000,000
<b>Total TH11A2 SPOT</b>									<b>0.00</b>	<b>180,000,000</b>	<b>180,000,000</b>
<b>Total For TH11A2</b>									<b>0.00</b>	<b>180,000,000</b>	<b>180,000,000</b>
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.35275	8.73000	100.32919			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				100.10988		100.08860			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11Aε On 18/07/2041 Spot Bond				100.32927		100.30726				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>
TH11Aε On 18/07/2041 Spot Bond			10.16000	96.15839	10.26000	95.92505				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				99.97648		99.95529				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>
TH11Aε On 18/07/2041 Spot Bond				100.33988		100.31794				0.00	50,000,000	50,000,000
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>50,000,000</b>	<b>50,000,000</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>50,000,000</b>	<b>50,000,000</b>
TH11B1 On 18/07/2041 Spot Bond				100.34952		100.32614				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2041 Spot Bond				100.34516		100.32207				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2041 Spot Bond				100.35443		100.33151				0.00	0	0
<b>Total TH11B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1 On 18/07/2041 Spot Bond				100.38436		100.35863				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2 On 18/07/2041 Spot Bond				100.39437		100.36879				0.00	0	0
<b>Total TH11C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3 On 18/07/2041 Spot Bond				100.38026		100.35562				0.00	0	0
<b>Total TH11C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1 On 18/07/2041 Spot Bond				100.50685		100.47289				0.00	0	0
<b>Total TH11D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2 On 18/07/2041 Spot Bond				100.50841		100.47435				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11D On 18/07/2041 Spot Bond				100.51493		100.48127			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				101.49997		101.47793			0.00	0	0
<b>Total TH12A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/08/2019 Spot Bond				101.54817		101.52545			0.00	0	0
<b>Total TH12A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/08/2019 Spot Bond			10.57000	100.04260	10.67000	99.73239			0.00	0	0
<b>Total TH12A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/02/2048 Spot Bond				101.51925		101.49694			0.00	0	0
<b>Total TH12A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/02/2048 Spot Bond				101.58673		101.56344			0.00	0	0
<b>Total TH12A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/08/2019 Spot Bond			10.48000	98.18652	10.58000	97.87946			0.00	0	0
<b>Total TH12A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/08/2019 Spot Bond				101.53022		101.50888			0.00	0	0
<b>Total TH12A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/08/2019 Spot Bond				101.60771		101.58528			0.00	0	0
<b>Total TH12A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/02/2048 Spot Bond			10.59000	97.10972	10.69000	96.80503			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				101.67346		101.64891			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				101.67346		101.64891			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12B: On 21/08/2019 Spot Bond				101.69488		101.67120			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				101.69488		101.67120			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				101.82752		101.80072			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				101.82752		101.80072			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				101.84980		101.82390			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				101.84786		101.82199			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				102.45204		102.41608			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				102.45204		102.41608			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				102.64378		102.60879			0.00	0	0
<b>Total TH12D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/02/2048 Spot Bond				102.46690		102.43214			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				101.47489		101.45323			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				101.51733		101.49504			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A On 21/08/2050 Spot Bond				101.58673		101.56344			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			10.72000	99.20574	10.82000	98.83498			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				101.25207		101.23042			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				101.28792		101.26566			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				101.35309		101.32972			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			10.61000	100.12645	10.71000	99.71117			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				101.67346		101.64891			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				101.41986		101.39534			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				101.80827		101.78175			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>
TH13C On 21/08/2020 Spot Bond				101.54518		101.51851			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				102.46854		101.72483			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				102.06808		102.03238			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH9A1( On 18/07/2016 Spot Bond				100.34029		100.31832				0.00	0	0
<b>Total TH9A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A( On 18/04/2036 Spot Bond			101.06155	5.98802	101.06155	5.97321				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A( On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A( On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B( On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C( On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D( On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A( On 18/07/2016 Spot Bond				100.42212		100.40148				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				100.33423						0.00	0	0
<b>Total THE9A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A( On 18/07/2016 Spot Bond				100.49414		100.47322				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				100.33423		100.31266				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				100.33827		100.31643				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A On 18/07/2039 Spot Bond				100.34029		100.31832			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				100.33180		100.31040			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				100.33827		100.31643			0.00	0	0
<b>Total THE9A9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				100.36049		100.33717			0.00	0	0
<b>Total THE9B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2039 Spot Bond				100.36049		100.33717			0.00	0	0
<b>Total THE9B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2016 Spot Bond				100.36049		100.33717			0.00	0	0
<b>Total THE9B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.39277		100.36729			0.00	0	0
<b>Total THE9C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2039 Spot Bond				100.40083		100.37481			0.00	0	0
<b>Total THE9C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2016 Spot Bond				100.39075		100.36541			0.00	0	0
<b>Total THE9C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				100.55141		100.51531			0.00	0	0
<b>Total THE9D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2039 Spot Bond				100.56141		100.52464			0.00	0	0
<b>Total THE9D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2016 Spot Bond				100.55741		100.52090			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20 On 22/02/2020 Spot Bond			10.79000	84.55905	10.89000	84.25333			0.00	0	11,000,000,000
<b>Total TL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,000,000,000</b>
<b>Total For TL20</b>									<b>0.00</b>	<b>0</b>	<b>11,000,000,000</b>
TL20/R: On 25/11/2020 Spot Bond			10.00000	105.67300	10.00000	105.64500			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			9.16000	102.15229	9.26000	101.96577		11,132,289,980,000.00	1,215,315,500	44,238,438,500	
<b>Total TN17 SPOT</b>								<b>11,132,289,980,000.00</b>	<b>1,215,315,500</b>	<b>44,238,438,500</b>	
<b>Total For TN17</b>								<b>11,132,289,980,000.00</b>	<b>1,215,315,500</b>	<b>44,238,438,500</b>	
TN20 On 17/09/2020 Spot Bond			10.66500	103.36575	10.77000	102.96273		15,405,187,230,000.00	1,444,462,000	39,551,115,050	
<b>Total TN20 SPOT</b>								<b>15,405,187,230,000.00</b>	<b>1,444,462,000</b>	<b>39,551,115,050</b>	
<b>Total For TN20</b>								<b>15,405,187,230,000.00</b>	<b>1,444,462,000</b>	<b>39,551,115,050</b>	
TN20U On 14/04/2020 Spot Bond			100.00000	2.35919	100.00000	2.35342		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			11.25000	100.28524	11.36000	99.70574		17,953,518,375,000.00	1,595,868,300	28,461,956,100	
<b>Total TN23 SPOT</b>								<b>17,953,518,375,000.00</b>	<b>1,595,868,300</b>	<b>28,461,956,100</b>	
<b>Total For TN23</b>								<b>17,953,518,375,000.00</b>	<b>1,595,868,300</b>	<b>28,461,956,100</b>	
TN25 On 19/08/2025 Spot Bond			11.42500	93.28469	11.57000	92.49445		24,858,193,957,500.00	2,175,771,900	29,525,257,300	
<b>Total TN25 SPOT</b>								<b>24,858,193,957,500.00</b>	<b>2,175,771,900</b>	<b>29,525,257,300</b>	
<b>Total For TN25</b>								<b>24,858,193,957,500.00</b>	<b>2,175,771,900</b>	<b>29,525,257,300</b>	
TN27 On 14/11/2027 Spot Bond			11.42500	85.79502	11.60000	84.78917		78,549,092,592,500.00	6,875,194,100	15,462,257,700	
<b>Total TN27 SPOT</b>								<b>78,549,092,592,500.00</b>	<b>6,875,194,100</b>	<b>15,462,257,700</b>	
<b>Total For TN27</b>								<b>78,549,092,592,500.00</b>	<b>6,875,194,100</b>	<b>15,462,257,700</b>	
TN30 On 09/10/2030 Spot Bond			11.83500	94.09767	11.99000	93.08386		0.00	0	2,000,000,000	
<b>Total TN30 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>	
<b>Total For TN30</b>								<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>	
TN40 On 09/10/2040 Spot Bond			12.02000	93.39730	12.21500	91.98941		0.00	0	2,460,000,000	
<b>Total TN40 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>2,460,000,000</b>	
<b>Total For TN40</b>								<b>0.00</b>	<b>0</b>	<b>2,460,000,000</b>	
TNF16 On 10/06/2016 Spot Bond				101.22556		101.20552		0.00	0	6,100,000,000	
<b>Total TNF16 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>6,100,000,000</b>	
<b>Total For TNF16</b>								<b>0.00</b>	<b>0</b>	<b>6,100,000,000</b>	
TNF18 On 22/08/2018 Spot Bond				101.34001		101.31873		0.00	0	0	
<b>Total TNF18 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TNF18</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1 On 15/08/2026 Spot Bond				101.97822		101.95134			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				101.69563		101.67378			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				102.31553		102.28558			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				101.69775		101.67587			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				101.74038		101.71794			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				101.78712		101.76278			0.00	0	0
<b>Total TORQ9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.67300	10.00000	105.64500			0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2017 Spot Bond				100.66287		100.64189			0.00	0	0
<b>Total TPDA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2018 Spot Bond				100.61891		100.59739			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA0: On 10/04/2016 Spot Bond				100.51126		100.49201			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				100.34653		100.32527			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				101.37122		101.34894			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			10.64500	97.42726	10.75000	97.02206			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	100.05929	10.00000	100.02965			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	100.05781	9.75000	100.02890			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	10.05733	100.00000	10.02863			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				101.69211		101.67031			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				101.78186		101.75892			0.00	0	0
<b>Total TRA2A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond			10.87000	97.39491	10.97000	97.01442			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				101.92417		101.89942			0.00	0	0
<b>Total TRA2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C On 14/12/2025 Spot Bond				102.20835		102.17998			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2D On 14/12/2025 Spot Bond				102.86198		102.82522			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				101.05526		101.03356			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				101.11580		101.09287			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>
TRAA3I On 14/06/2024 Spot Bond			100.00000	8.66658	100.00000	8.64536			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>
TRAA4I On 14/06/2024 Spot Bond			100.00000	9.23144	100.00000	9.20883			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				101.14941		101.12579			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>
TRAB2I On 14/06/2024 Spot Bond			100.00000	9.57036	100.00000	9.54693			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				101.15613		101.13237			0.00	0	0
<b>Total TRAC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.85279	100.00000	9.82866			0.00	0	0
<b>Total TRAC2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2024 Spot Bond				101.34397		101.31636			0.00	0	0
<b>Total TRAD1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.29845	100.00000	13.26588			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				101.75783		101.72169			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.08302	100.00000	17.04117				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	14.41239	100.00000	14.37670				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	1.44832	100.00000	1.44473				0.00	0	0
<b>Total TSE03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP18 On 04/02/2016 Spot Bond				99.96350		99.94525				0.00	0	0
<b>Total TSP183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP18 On 18/02/2016 Spot Bond				99.70209		99.68347				0.00	0	0
<b>Total TSP184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP18 On 03/03/2016 Spot Bond				99.43453		99.41568				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>
TSP18 On 17/03/2016 Spot Bond				99.15381		99.13458				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>
TSP18 On 31/03/2016 Spot Bond				98.88459		98.86535				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>
TSP19 On 12/05/2016 Spot Bond				98.09342		98.07435				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>
TSP19 On 26/05/2016 Spot Bond				97.80568		97.78643				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>
TSP19 On 09/06/2016 Spot Bond				97.50833		97.48886				0.00	0	0
<b>Total TSP192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP19 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP19€ On 18/08/2016 Spot Bond				96.17435		96.15502			0.00	0	0
<b>Total TSP195 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP195</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP19€ On 15/09/2016 Spot Bond				95.55097		95.53129			0.00	0	0
<b>Total TSP196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP197 On 13/10/2016 Spot Bond				95.10369		95.08441			0.00	0	0
<b>Total TSP197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP19€ On 27/10/2016 Spot Bond				94.80208		94.78269			0.00	0	0
<b>Total TSP198 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP198</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP19€ On 24/11/2016 Spot Bond				94.00110		93.98083			0.00	0	0
<b>Total TSP199 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP199</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP20€ On 08/12/2016 Spot Bond				93.65290		93.63243			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>
TTO01€ On 28/08/2019 Spot Bond			100.00000	16.78286	100.00000	16.74221			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>
TWC11 On 17/02/2016 Spot Bond				101.45757		101.43731			0.00	0	0
<b>Total TWC117 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC117</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC12 On 18/03/2016 Spot Bond				100.90048		100.88032			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				100.39751		100.37756			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 12/02/2016 Spot Bond				101.62908		101.61057			0.00	0	0
<b>Total TWC131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC13 On 04/05/2016 Spot Bond				99.95983		99.93976			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC13 On 22/02/2016 Spot Bond				101.35036		101.33134				0.00	0	0
<b>Total TWC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC13 On 26/02/2016 Spot Bond				101.21723		101.19821				0.00	0	0
<b>Total TWC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC13 On 25/05/2016 Spot Bond				101.30561		101.28529				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 26/02/2016 Spot Bond				101.21863		101.19959				0.00	0	0
<b>Total TWC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC13 On 08/03/2016 Spot Bond				101.03073		101.01165				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				100.95561		100.93730				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				100.88723		100.86795				0.00	0	0
<b>Total TWC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC14 On 11/04/2016 Spot Bond				100.42692		100.40752				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 12/02/2016 Spot Bond				100.37715		100.35829				0.00	0	0
<b>Total TWC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC14 On 18/04/2016 Spot Bond			100.00000	82.76644	100.00000	82.57919				0.00	0	0
<b>Total TWC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC14 On 22/02/2016 Spot Bond				100.20743		100.18858				0.00	0	0
<b>Total TWC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ2 On 26/02/2016 Spot Bond				101.34137		101.32041				0.00	0	0
<b>Total TWCJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCJ2 On 18/04/2016 Spot Bond				100.38505		100.36366			0.00	0	0
<b>Total TWCJ24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM2 On 26/02/2016 Spot Bond				101.23616		101.21685			0.00	0	0
<b>Total TWCM23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM2 On 18/04/2016 Spot Bond				100.35546		100.33572			0.00	0	0
<b>Total TWCM24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			10.54500	105.07678	10.65000	104.64133		11,513,683,735,500.00	1,091,861,900	377,287,300	
<b>Total UG21 SPOT</b>								<b>11,513,683,735,500.00</b>	<b>1,091,861,900</b>	<b>377,287,300</b>	
<b>Total For UG21</b>								<b>11,513,683,735,500.00</b>	<b>1,091,861,900</b>	<b>377,287,300</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	8.38248	100.00000	8.36572		0.00	0	0	
<b>Total VJA01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For VJA01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VJA02L On 20/04/2023 Spot Bond			100.00000	7.56508	100.00000	7.54655		0.00	0	0	
<b>Total VJA02U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For VJA02U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VJA03L On 20/10/2023 Spot Bond			100.00000	7.87732	100.00000	7.85802		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	8.11148	100.00000	8.08996		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	8.19174	100.00000	8.17534		0.00	0	0	
<b>Total VJB01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For VJB01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VJB02L On 20/04/2023 Spot Bond			100.00000	7.47942	100.00000	7.46110		0.00	0	0	
<b>Total VJB02U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For VJB02U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VJB03L On 20/10/2023 Spot Bond			100.00000	7.67868	100.00000	7.65987		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB04L On 20/01/2024 Spot Bond			100.00000	7.89934	100.00000	7.87838			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				100.75753		100.73610			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>
VKC10 On 02/02/2016 Spot Bond				103.68119		103.66161			0.00	0	0
<b>Total VKC10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC11 On 04/03/2016 Spot Bond				103.04482		103.02466			0.00	0	0
<b>Total VKC11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC12 On 01/04/2016 Spot Bond				100.57913		100.55877			0.00	0	0
<b>Total VKC12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC13 On 01/04/2016 Spot Bond				102.54278		102.52276			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			100.00000	75.00000	100.00000	100.00000			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				99.87450		99.85345			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				99.87442		99.85334			0.00	0	0
<b>Total VKE03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE04 On 28/03/2016 Spot Bond				100.86507		100.84506			0.00	0	0
<b>Total VKE04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				100.80872		100.78682			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				99.87650		99.85577			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE07 On 08/06/2020 Spot Bond				101.25309		101.23086			0.00	0	0
<b>Total VKE07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA01L On 20/01/2023 Spot Bond			100.00000	7.87756	100.00000	7.86179			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	7.24657	100.00000	7.22882			0.00	0	0
<b>Total VPA02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	8.94850	100.00000	8.92658			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	4.58110	100.00000	4.56895			0.00	0	0
<b>Total VPA04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB01L On 20/01/2023 Spot Bond			100.00000	7.68680	100.00000	7.67142			0.00	0	0
<b>Total VPB01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB02L On 20/04/2023 Spot Bond			100.00000	7.16091	100.00000	7.14337			0.00	0	0
<b>Total VPB02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB03L On 20/10/2023 Spot Bond			100.00000	9.14735	100.00000	9.12495			0.00	0	0
<b>Total VPB03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB04L On 20/01/2024 Spot Bond			100.00000	4.36895	100.00000	4.35736			0.00	0	0
<b>Total VPB04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00055	100.00000	0.00055			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			8.02500	103.56317	8.04500	103.53440		2,995,986,892,500.00		373,331,700	9,224,443,900
<b>Total WS04 SPOT</b>								<b>2,995,986,892,500.00</b>		<b>373,331,700</b>	<b>9,224,443,900</b>
<b>Total For WS04</b>								<b>2,995,986,892,500.00</b>		<b>373,331,700</b>	<b>9,224,443,900</b>
WS05 On 01/08/2018 Spot Bond			2.33000	237.04490	2.33000	237.02280		0.00		0	38,733,100
<b>Total WS05 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>38,733,100</b>
<b>Total For WS05</b>								<b>0.00</b>		<b>0</b>	<b>38,733,100</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
WSP2 On 28/05/2017 Spot Bond			8.70000	101.97606	8.80000	101.82941			2,622,143,460,000.00	301,395,800	5,913,798,600
<b>Total WSP2 SPOT</b>									<b>2,622,143,460,000.00</b>	<b>301,395,800</b>	<b>5,913,798,600</b>
<b>Total For WSP2</b>									<b>2,622,143,460,000.00</b>	<b>301,395,800</b>	<b>5,913,798,600</b>
WSP3 On 28/05/2019 Spot Bond			9.24500	100.92170	9.34500	100.61760			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			9.59500	99.54349	9.69500	99.17574			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			9.84000	98.19198	9.94500	97.74909			25,189,214,280,000.00	2,559,879,500	2,566,626,500
<b>Total WSP5 SPOT</b>									<b>25,189,214,280,000.00</b>	<b>2,559,879,500</b>	<b>2,566,626,500</b>
<b>Total For WSP5</b>									<b>25,189,214,280,000.00</b>	<b>2,559,879,500</b>	<b>2,566,626,500</b>
Z083 On 30/09/2019 Spot Bond			8.63500	73.40922	8.73500	73.13523			0.00	0	0
<b>Total Z083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z083</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ZA029 On 20/09/2016 Spot Bond			100.00000	64.48892	100.00000	64.36657			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>80,783,487,005,401,000.00</b>	<b>649,839,065,000</b>	<b>757,440,014,049</b>
<b>Total for SPOT :</b>									<b>80,783,487,005,401,000.00</b>	<b>649,839,065,000</b>	<b>757,440,014,049</b>
<b>Total Futures</b>									<b>80 783 487 473 686 500.00</b>	<b>649,839,069,912</b>	<b>757,440,712,242</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>75,609</b>
<b>Grand Total:</b>									<b>80,783,487,473,686,500.00</b>	<b>649,839,069,912</b>	<b>757,440,787,851</b>