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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 24/08/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/11/2016 Bond Future			10.59257	77.03110	10.03604	80.68282			0.00	0	8,789
ES33 On 02/02/2017 Bond Future			10.67704	78.52570	10.10200	82.24899			0.00	0	0
ES33 On 04/05/2017 Bond Future			10.75022	76.32323	10.15652	80.12267			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>8,789</b>
ES33 On 03/11/2016 Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.30	Call			7,938.35000	7.93835	4,286,630		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Call			7,996.27000	7.99627	4,344,550		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.29	Call			7,880.36000	7.88036	4,228,640		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			3,176.82000	3.17682	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Put			0.00000	0.00000	546,470		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Call			3,239.91000	3.23991	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Put			0.00000	0.00000	483,380		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Call			3,302.92000	3.30292	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Put			0.00000	0.00000	420,370		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			0.00000	0.00000	1,186,980		0.00	0	0

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 04/05/2017 Bond Future	10.54	Call			2,486.03000	2.48603	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			0.00000	0.00000	1,313,410		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Call			2,549.28000	2.54928	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			0.00000	0.00000	1,250,160		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			2,612.46000	2.61246	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>8,789</b>
ES42 On 03/11/2016 Bond Future			10.70001	81.20513	10.14351	85.42146			0.00	0	8,777
ES42 On 02/02/2017 Bond Future			10.77889	82.78098	10.20465	87.08000			0.00	0	0
ES42 On 04/05/2017 Bond Future			10.85149	80.19732	10.25885	84.58414			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>8,777</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>8,777</b>
I2025 On 03/11/2016 Bond Future			128.71583	128.71583	129.55279	129.55279			0.00	0	3,024
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>3,024</b>
I2025 On 03/11/2016 Bond Future	129.23	Put			0.00000	0.00000	514,170		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.21	Call			342.79000	0.34279	0,000		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.21	Put			0.00000	0.00000	494,170		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.22	Call			332.79000	0.33279	0,000		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.22	Put			0.00000	0.00000	504,170		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.23	Call			322.79000	0.32279	0,000		0.00	0	0
<b>Total I2025 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>3,024</b>
I2033 On 03/11/2016 Bond Future			108.07178	108.07178	108.10430	108.10430			0.00	0	4,275
<b>Total I2033 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,275</b>
I2033 On 03/11/2016 Bond Future	109.17	Put			1,065.70000	1.06570	1,098,220		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.18	Put			1,075.70000	1.07570	1,108,220		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.16	Put			1,055.70000	1.05570	1,088,220		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.17	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2033 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>									<b>0.00</b>	<b>0</b>	<b>4,275</b>
I2038 On 03/11/2016 Bond Future			136.19170	136.19170	136.23310	136.23310			0.00	0	20,808
<b>Total I2038 Future</b>									<b>0.00</b>	<b>0</b>	<b>20,808</b>
I2038 On 03/11/2016 Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.31	Put			76.90000	0.07690	118,300		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.32	Put			86.90000	0.08690	128,300		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.33	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
I2038	On	03/11/2016	Bond Future	136.33	Put			96.90000	0.09690	138,300		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>20,808</b>
I2046	On	03/11/2016	Bond Future			134.86526	134.86526	134.90569	134.90569			0.00	0	17,253
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,253</b>
I2046	On	03/11/2016	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Put			2,164.31000	2.16431	2,204,740		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Put			2,174.31000	2.17431	2,214,740		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Put			2,184.31000	2.18431	2,224,740		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>17,253</b>
I2050	On	03/11/2016	Bond Future			143.70427	143.70427	144.42823	144.42823			0.00	0	21,628
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>21,628</b>
I2050	On	03/11/2016	Bond Future	149.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Put			5,091.77000	5.09177	5,815,730		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Put			5,101.77000	5.10177	5,825,730		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Put			5,111.77000	5.11177	5,835,730		0.00	0	0
<b>Total I2050 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>21,628</b>
R186	On	03/11/2016	Bond Future			9.06202	113.39065	8.50641	117.34394		8.84	4,057,684,410.25	35,785	95,070
R186	On	02/02/2017	Bond Future			9.10977	110.28716	8.53168	114.31820		8.97	0.00	0	0
R186	On	04/05/2017	Bond Future			9.14658	112.52512	8.54484	116.63878		8.74	0.00	0	0
<b>Total R186 Future</b>												<b>4,057,684,410.25</b>	<b>35,785</b>	<b>95,070</b>
R186	On	03/11/2016	Bond Future	9.71	Call			8,404.75000	8.40475	4,802,760	9.42	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			73.32000	0.07332	424,620	9.42	0.00	0	0
R186	On	03/11/2016	Bond Future	9.20	Call			5,266.88000	5.26688	2,351,600	9.24	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			360.82000	0.36082	1,398,830	9.24	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			6,471.88000	6.47188	3,231,000	9.36	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.40	Put			204.68000	0.20468	917,090	9.36	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			8,089.92000	8.08992	4,534,950	9.42	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			87.74000	0.08774	486,060	9.42	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			3,913.94000	3.91394	1,488,520	9.11	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			672.42000	0.67242	2,200,290	9.11	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			3,967.44000	3.96744	1,520,050	9.11	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			655.88000	0.65588	2,161,780	9.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2016	Bond Future	9.10	Call			4,687.77000	4.68777	1,965,170	9.19	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Put			471.10000	0.47110	1,701,790	9.19	0.00	0	108
R186	On	03/11/2016	Bond Future	8.82	Call			3,194.28000	3.19428	1,089,140	9.02	0.00	0	0
R186	On	03/11/2016	Bond Future	8.82	Put			939.74000	0.93974	2,787,890	9.02	0.00	0	150
R186	On	03/11/2016	Bond Future	8.90	Call			3,598.21000	3.59821	1,307,750	9.07	0.00	0	0
R186	On	03/11/2016	Bond Future	8.90	Put			778.23000	0.77823	2,441,060	9.07	0.00	0	5,092
R186	On	03/11/2016	Bond Future	8.95	Call			3,860.55000	3.86055	1,457,390	9.10	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			689.14000	0.68914	2,239,270	9.10	0.00	0	0
R186	On	03/11/2016	Bond Future	8.30	Call			1,170.47000	1.17047	243,200	8.78	0.00	0	150
R186	On	03/11/2016	Bond Future	8.30	Put			2,688.18000	2.68818	5,714,200	8.78	0.00	0	0
R186	On	03/11/2016	Bond Future	8.52	Call			1,883.28000	1.88328	489,360	8.85	0.00	0	0
R186	On	03/11/2016	Bond Future	8.52	Put			1,784.30000	1.78430	4,343,670	8.85	0.00	0	150
R186	On	02/02/2017	Bond Future	8.81	Call			3,849.77000	3.84977	1,797,190	9.15	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			1,884.42000	1.88442	3,862,880	9.15	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Call			7,301.88000	7.30188	4,265,590	9.55	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			3,806.25000	3.80625	1,769,890	9.14	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			1,910.72000	1.91072	3,905,400	9.14	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			2,376.90000	2.37690	944,770	8.95	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			3,106.56000	3.10656	5,705,470	8.95	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Call			4,250.33000	4.25033	2,054,420	9.20	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			658.82000	0.65882	1,653,570	9.55	0.00	0	6,500
R186	On	02/02/2017	Bond Future	8.79	Call			3,762.97000	3.76297	1,742,840	9.13	0.00	0	0
R186	On	02/02/2017	Bond Future	8.90	Put			1,659.29000	1.65929	3,494,420	9.20	0.00	0	750
R186	On	02/02/2017	Bond Future	9.40	Call			6,757.15000	6.75715	3,842,240	9.49	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			775.30000	0.77530	1,891,430	9.49	0.00	0	750
R186	On	02/02/2017	Bond Future	8.79	Put			1,937.31000	1.93731	3,948,220	9.13	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			4,842.17000	4.84217	2,642,250	8.98	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			2,321.41000	2.32141	4,235,150	8.98	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			4,756.40000	4.75640	2,582,340	8.97	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			2,371.73000	2.37173	4,311,330	8.97	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			4,799.20000	4.79920	2,612,190	8.97	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			2,346.46000	2.34646	4,273,110	8.97	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>17,250</b>
<b>Total For R186</b>												<b>4,057,684,410.25</b>	<b>35,785</b>	<b>112,320</b>
R197	On	03/11/2016	Bond Future			303.31579	303.31579	304.34133	304.34133			0.00	0	875
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>875</b>
R197	On	03/11/2016	Bond Future	303.56	Call			781.33000	0.78133	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Put			0.00000	0.00000	244,210		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			771.33000	0.77133	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			0.00000	0.00000	254,210		0.00	0	0

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	03/11/2016	Bond Future	303.58	Call			761.33000	0.76133	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			0.00000	0.00000	264,210		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>875</b>
R202	On	03/11/2016	Bond Future			252.07192	252.07192	252.14787	252.14787			10,082,876.80	40	36,255
<b>Total R202 Future</b>												<b>10,082,876.80</b>	<b>40</b>	<b>36,255</b>
R202	On	03/11/2016	Bond Future	253.85	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Put			1,702.13000	1.70213	1,778,080		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Put			1,712.13000	1.71213	1,788,080		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Put			1,722.13000	1.72213	1,798,080		0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>10,082,876.80</b>	<b>40</b>	<b>36,255</b>
R2023	On	03/11/2016	Bond Future			8.70336	96.90310	8.21037	99.22660		6.62	31,008,992.00	320	15,105
R2023	On	02/02/2017	Bond Future			8.75173	98.78314	8.23227	101.15260		6.37	0.00	0	0
R2023	On	04/05/2017	Bond Future			8.77820	96.85211	8.23079	99.27037		6.33	0.00	0	0
<b>Total R2023 Future</b>												<b>31,008,992.00</b>	<b>320</b>	<b>15,105</b>
R2023	On	03/11/2016	Bond Future	9.73	Call			6,956.05000	6.95605	4,694,240	7.02	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			9.84000	0.00984	71,530	7.02	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			6,999.26000	6.99926	4,735,340	7.02	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			9.41000	0.00941	68,990	7.02	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			7,042.45000	7.04245	4,776,500	7.02	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			8.99000	0.00899	66,540	7.02	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			677.93000	0.67793	1,494,170	6.59	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			3,465.11000	3.46511	1,929,460	6.58	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			700.10000	0.70010	1,533,910	6.58	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			3,498.63000	3.49863	1,954,170	6.59	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			688.94000	0.68894	1,513,940	6.59	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			3,532.27000	3.53227	1,979,050	6.59	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			3,056.80000	3.05680	1,738,740	6.46	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			1,373.66000	1.37366	2,473,860	6.46	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			3,000.56000	3.00056	1,698,380	6.45	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			1,405.30000	1.40530	2,521,380	6.45	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			3,028.62000	3.02862	1,718,490	6.46	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			1,389.41000	1.38941	2,497,540	6.46	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>31,008,992.00</b>	<b>320</b>	<b>15,105</b>
R203	On	03/11/2016	Bond Future			7.82065	101.56104	7.43522	101.87490		0.90	29,249,579.52	288	30,174

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	02/02/2017	Bond Future			7.83296	103.53155	7.27889	103.85248		0.63	0.00	0	0
R203	On	04/05/2017	Bond Future			7.44145	101.45670	6.50514	101.78489		0.39	0.00	0	0
<b>Total R203 Future</b>												<b>29,249,579.52</b>	<b>288</b>	<b>30,174</b>
R203	On	03/11/2016	Bond Future	8.84	Call			1,137.11000	1.13711	827,630	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			0.69000	0.00069	5,070	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			1,145.09000	1.14509	835,410	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			0.65000	0.00065	4,830	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			1,153.08000	1.15308	843,210	0.98	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			0.62000	0.00062	4,610	0.98	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			324.69000	0.32469	142,040	0.65	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			80.60000	0.08060	218,880	0.65	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			328.80000	0.32880	144,810	0.65	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			78.93000	0.07893	215,870	0.65	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			333.18000	0.33318	147,630	0.65	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			77.52000	0.07752	212,900	0.65	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			210.79000	0.21079	56,060	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			68.62000	0.06862	242,080	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			213.46000	0.21346	57,060	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			67.78000	0.06778	239,570	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			215.84000	0.21584	58,060	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			66.65000	0.06665	237,060	0.38	0.00	0	0
<b>Total R203 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>												<b>29,249,579.52</b>	<b>288</b>	<b>30,174</b>
R2030	On	03/11/2016	Bond Future			9.44215	91.38468	8.87943	95.38653			108,108,076.44	1,183	29,408
R2030	On	02/02/2017	Bond Future			9.49164	89.15168	8.91003	93.23210			0.00	0	0
R2030	On	04/05/2017	Bond Future			9.53523	90.96116	8.93416	95.12498			0.00	0	0
<b>Total R2030 Future</b>												<b>108,108,076.44</b>	<b>1,183</b>	<b>29,408</b>
R2030	On	03/11/2016	Bond Future	9.35	Put			0.00000	0.00000	638,730		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Call			3,223.65000	3.22365	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.33	Put			0.00000	0.00000	778,200		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Call			3,293.42000	3.29342	0,000		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.34	Put			0.00000	0.00000	708,430		0.00	0	0
R2030	On	03/11/2016	Bond Future	9.35	Call			3,363.12000	3.36312	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Call			2,694.42000	2.69442	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Put			0.00000	0.00000	1,386,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Call			2,763.86000	2.76386	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Put			0.00000	0.00000	1,316,560		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Call			2,833.23000	2.83323	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Put			0.00000	0.00000	1,247,190		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			2,771.65000	2.77165	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	04/05/2017	Bond Future	9.33	Put			0.00000	0.00000	1,392,170		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			2,840.18000	2.84018	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			0.00000	0.00000	1,323,640		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Call			2,703.05000	2.70305	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			0.00000	0.00000	1,460,770		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>108,108,076.44</b>	<b>1,183</b>	<b>29,408</b>
R2032	On	03/11/2016	Bond Future			9.55943	90.42389	8.99727	94.70625		12.64	0.00	0	13,093
R2032	On	02/02/2017	Bond Future			9.61171	92.17836	9.03164	96.54475		12.38	0.00	0	0
R2032	On	04/05/2017	Bond Future			9.65443	89.88790	9.05598	94.34351		12.69	0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,093</b>
R2032	On	03/11/2016	Bond Future	10.28	Call			9,452.48000	9.45248	5,535,720	13.42	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			86.22000	0.08622	451,820	13.42	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			9,517.17000	9.51717	5,591,780	13.42	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			83.38000	0.08338	440,350	13.42	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			9,581.88000	9.58188	5,648,010	13.42	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			80.63000	0.08063	429,120	13.42	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			5,346.04000	5.34604	2,781,470	12.77	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			1,723.66000	1.72366	3,525,480	12.77	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			5,396.37000	5.39637	2,816,330	12.78	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			1,700.44000	1.70044	3,486,790	12.78	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			5,446.88000	5.44688	2,851,430	12.78	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			1,677.49000	1.67749	3,448,430	12.78	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			5,630.33000	5.63033	3,191,530	13.03	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			2,735.31000	2.73531	4,752,120	13.03	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			5,676.42000	5.67642	3,224,630	13.04	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			2,707.75000	2.70775	4,711,570	13.04	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			5,722.35000	5.72235	3,257,920	13.05	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			2,680.11000	2.68011	4,671,290	13.05	0.00	0	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>13,093</b>
R2035	On	03/11/2016	Bond Future			9.63485	95.18869	9.07823	99.87037			0.00	0	4,315
R2035	On	02/02/2017	Bond Future			9.68860	97.03540	9.11466	101.80889			0.00	0	0
R2035	On	04/05/2017	Bond Future			9.72954	94.49786	9.13847	99.36885			0.00	0	0
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,315</b>
R2035	On	03/11/2016	Bond Future	9.58	Call			4,235.66000	4.23566	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Put			0.00000	0.00000	446,020		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			4,317.22000	4.31722	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Put			0.00000	0.00000	364,460		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Call			4,153.99000	4.15399	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
R2035	On	03/11/2016	Bond Future	9.57	Put			0.00000	0.00000	527,690		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			0.00000	0.00000	1,446,710		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Call			3,408.69000	3.40869	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			0.00000	0.00000	1,364,800		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Call			3,244.77000	3.24477	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			0.00000	0.00000	1,528,720		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			3,326.78000	3.32678	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			3,268.66000	3.26866	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			0.00000	0.00000	1,602,330		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			3,349.96000	3.34996	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	1,521,030		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			3,431.15000	3.43115	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	1,439,840		0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>4,315</b>
R2037	On	03/11/2016	Bond Future			9.70165	91.72125	9.14561	96.38345		14.16	0.00	0	40,431
R2037	On	02/02/2017	Bond Future			9.75115	89.24444	9.17861	93.99802		14.53	0.00	0	0
R2037	On	04/05/2017	Bond Future			9.79538	91.05585	9.20609	95.90649		14.30	0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>40,431</b>
R2037	On	03/11/2016	Bond Future	10.37	Call			9,937.19000	9.93719	5,761,650	15.00	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			136.92000	0.13692	623,580	15.00	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			9,798.92000	9.79892	5,644,820	15.00	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			145.52000	0.14552	653,620	15.00	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			9,868.05000	9.86805	5,703,150	15.00	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			141.16000	0.14116	638,460	15.00	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			5,999.88000	5.99988	3,189,060	14.88	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			1,977.50000	1.97750	3,920,260	14.88	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			6,054.62000	6.05462	3,227,210	14.89	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			1,951.56000	1.95156	3,877,730	14.89	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			6,109.31000	6.10931	3,265,840	14.90	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			1,925.69000	1.92569	3,835,800	14.90	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			6,298.44000	6.29844	3,637,520	14.58	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			3,174.24000	3.17424	5,363,960	14.58	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			6,348.75000	6.34875	3,674,070	14.59	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			3,143.23000	3.14323	5,319,190	14.59	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			6,398.91000	6.39891	3,710,500	14.59	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			3,112.19000	3.11219	5,274,420	14.59	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>40,431</b>
R204	On	03/11/2016	Bond Future			8.03647	102.97616	7.65149	103.71612		2.18	106,889,254.08	1,038	28,913



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2017	Bond Future			8.06244	100.93333	7.62121	101.68860		1.98	0.00	0	0
R204	On	04/05/2017	Bond Future			8.03986	102.98131	7.52506	103.75264		1.71	0.00	0	0
<b>Total R204 Future</b>												<b>106,889,254.08</b>	<b>1,038</b>	<b>28,913</b>
R204	On	03/11/2016	Bond Future	9.21	Call			2,953.65000	2.95365	2,219,220	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			0.79000	0.00079	6,320	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			2,972.20000	2.97220	2,237,500	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			0.75000	0.00075	6,010	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			2,990.73000	2.99073	2,255,790	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			0.70000	0.00070	5,720	2.32	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			1,290.69000	1.29069	757,330	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			165.74000	0.16574	387,650	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			1,304.27000	1.30427	767,840	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			162.37000	0.16237	381,210	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			1,317.90000	1.31790	778,680	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			159.06000	0.15906	375,110	2.07	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			916.86000	0.91686	493,110	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			354.30000	0.35430	701,880	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			927.16000	0.92716	500,080	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			349.65000	0.34965	693,900	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			937.19000	0.93719	507,100	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			344.74000	0.34474	685,980	1.73	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>106,889,254.08</b>	<b>1,038</b>	<b>28,913</b>
R2040	On	03/11/2016	Bond Future			9.72600	95.77677	9.17015	100.79632		14.89	0.00	0	3,584
R2040	On	02/02/2017	Bond Future			9.77476	93.12823	9.20271	98.24618		15.28	0.00	0	0
R2040	On	04/05/2017	Bond Future			9.81832	95.01855	9.22988	100.24098		15.04	0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,584</b>
R2040	On	03/11/2016	Bond Future	9.69	Call			5,650.47000	5.65047	2,423,380	15.27	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			943.21000	0.94321	2,735,670	15.27	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			5,716.99000	5.71699	2,465,750	15.28	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			922.81000	0.92281	2,691,120	15.28	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Call			5,783.74000	5.78374	2,508,520	15.29	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.71	Put			902.77000	0.90277	2,647,100	15.29	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Put			2,457.52000	2.45752	4,694,010	15.59	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			5,946.00000	5.94600	3,100,190	15.57	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			2,520.60000	2.52060	4,792,740	15.57	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			6,002.43000	6.00243	3,138,760	15.58	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			2,488.90000	2.48890	4,743,180	15.58	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			6,059.05000	6.05905	3,177,590	15.59	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			3,397.56000	3.39756	5,695,660	15.38	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 04/05/2017 Bond Future	9.62	Call			6,978.59000	6.97859	4,082,820	15.37	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.62	Put			3,464.53000	3.46453	5,791,190	15.37	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Call			7,032.33000	7.03233	4,122,100	15.37	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Put			3,430.90000	3.43090	5,743,100	15.37	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Call			7,086.23000	7.08623	4,161,900	15.38	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>3,584</b>
R2044 On 03/11/2016 Bond Future			9.74993	92.86391	9.19434	97.93858		15.65	0.00	0	18,597
R2044 On 02/02/2017 Bond Future			9.79742	90.28408	9.22607	95.45817		16.08	0.00	0	0
R2044 On 04/05/2017 Bond Future			9.83986	92.11657	9.25261	97.39629		15.85	0.00	0	0
<b>Total R2044 Future</b>									<b>0.00</b>	<b>0</b>	<b>18,597</b>
R2044 On 03/11/2016 Bond Future	10.42	Call			10,780.43000	10.78043	6,266,970	16.56	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.42	Put			173.67000	0.17367	734,880	16.56	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.43	Call			10,853.58000	10.85358	6,328,750	16.56	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.43	Put			168.73000	0.16873	718,570	16.56	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.41	Call			10,707.27000	10.70727	6,205,360	16.56	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.41	Put			178.72000	0.17872	751,480	16.56	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.78	Put			2,068.43000	2.06843	4,054,830	16.58	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.76	Call			6,972.44000	6.97244	3,818,620	16.56	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.76	Put			2,122.43000	2.12243	4,142,700	16.56	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.77	Call			7,032.20000	7.03220	3,861,300	16.57	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.77	Put			2,095.39000	2.09539	4,098,580	16.57	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.78	Call			7,091.90000	7.09190	3,904,210	16.58	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Put			3,502.11000	3.50211	5,821,450	16.22	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Call			7,273.41000	7.27341	4,298,350	16.23	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Put			3,468.59000	3.46859	5,773,250	16.23	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Call			7,328.14000	7.32814	4,338,750	16.24	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Put			3,435.34000	3.43534	5,725,670	16.24	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Call			7,218.82000	7.21882	4,258,440	16.22	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>18,597</b>
R2048 On 03/11/2016 Bond Future			9.72106	92.16562	9.17048	97.33636		16.30	40,552,872.80	440	61,284
R2048 On 02/02/2017 Bond Future			9.77028	93.95364	9.20405	99.22566		16.02	0.00	0	0
R2048 On 04/05/2017 Bond Future			9.80802	91.41703	9.22657	96.79674		16.52	0.00	0	0
<b>Total R2048 Future</b>									<b>40,552,872.80</b>	<b>440</b>	<b>61,284</b>
R2048 On 03/11/2016 Bond Future	10.37	Call			10,856.16000	10.85616	6,292,920	17.24	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Put			198.80000	0.19880	806,300	17.24	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Call			10,930.51000	10.93051	6,355,280	17.24	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Put			193.29000	0.19329	788,800	17.24	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Call			11,004.85000	11.00485	6,417,810	17.24	0.00	0	0

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	03/11/2016	Bond Future	10.39	Put			187.92000	0.18792	771,620	17.24	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			7,326.53000	7.32653	4,072,010	16.49	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			2,145.61000	2.14561	4,163,110	16.49	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			7,387.83000	7.38783	4,116,460	16.50	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			2,118.29000	2.11829	4,118,940	16.50	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			7,449.28000	7.44928	4,161,140	16.51	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			2,091.28000	2.09128	4,075,160	16.51	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			7,542.19000	7.54219	4,492,470	16.90	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			3,570.48000	3.57048	5,900,470	16.90	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			7,598.25000	7.59825	4,534,040	16.91	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			3,536.28000	3.53628	5,851,780	16.91	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			7,654.74000	7.65474	4,575,790	16.92	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			3,502.67000	3.50267	5,803,430	16.92	0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>												<b>40,552,872.80</b>	<b>440</b>	<b>61,284</b>
R207	On	03/11/2016	Bond Future			8.29960	99.38264	7.83006	100.66158		3.36	0.00	0	52,265
R207	On	02/02/2017	Bond Future			8.33856	97.66810	7.82393	98.97281		3.17	0.00	0	0
R207	On	04/05/2017	Bond Future			8.35774	99.64998	7.78964	100.98185		2.87	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>52,265</b>
R207	On	03/11/2016	Bond Future	7.95	Call			773.81000	0.77381	231,770	3.35	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Put			445.15000	0.44515	1,182,050	3.35	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Call			741.71000	0.74171	217,590	3.35	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Put			467.76000	0.46776	1,222,580	3.35	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Call			757.58000	0.75758	224,530	3.35	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Put			456.27000	0.45627	1,202,160	3.35	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			2,837.16000	2.83716	1,754,690	3.35	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			108.68000	0.10868	330,920	3.35	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			3,540.22000	3.54022	2,361,730	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			50.15000	0.05015	176,370	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			3,563.32000	3.56332	2,382,330	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			48.81000	0.04881	172,530	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			3,586.43000	3.58643	2,402,980	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			47.49000	0.04749	168,750	3.36	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,559.11000	1.55911	814,040	2.91	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			548.10000	0.54810	1,134,900	2.91	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			1,527.37000	1.52737	792,240	2.91	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			563.06000	0.56306	1,159,800	2.91	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			1,543.21000	1.54321	803,100	2.91	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			555.54000	0.55554	1,147,300	2.91	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>62</b>

Contract Details				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 R207</b>												<b>0.00</b>	<b>0</b>	<b>52,327</b>
R208	On	03/11/2016	Bond Future			8.47227	94.50195	7.99975	96.15857		4.78	169,914,506.10	1,798	30,188
R208	On	02/02/2017	Bond Future			8.51679	96.33558	8.01088	98.02524		4.46	0.00	0	0
R208	On	04/05/2017	Bond Future			8.53900	94.88570	7.99555	96.61034		4.30	0.00	0	0
<b>Total R208 Future</b>												<b>169,914,506.10</b>	<b>1,798</b>	<b>30,188</b>
R208	On	03/11/2016	Bond Future	9.58	Call			5,408.68000	5.40868	3,777,080	5.05	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			3.16000	0.00316	28,180	5.05	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			5,441.52000	5.44152	3,808,930	5.05	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			3.00000	0.00300	27,030	5.05	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			5,375.82000	5.37582	3,745,250	5.05	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			3.32000	0.00332	29,370	5.05	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			2,494.85000	2.49485	1,376,750	4.62	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			432.06000	0.43206	1,003,620	4.62	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			2,520.18000	2.52018	1,395,470	4.62	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			424.52000	0.42452	989,470	4.62	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			2,545.42000	2.54542	1,414,070	4.63	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			416.90000	0.41690	975,210	4.63	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			858.14000	0.85814	1,635,270	4.39	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			2,072.41000	2.07241	1,137,100	4.39	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			880.03000	0.88003	1,669,360	4.39	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			2,092.86000	2.09286	1,151,440	4.39	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			868.88000	0.86888	1,652,100	4.39	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			2,113.70000	2.11370	1,166,190	4.39	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>169,914,506.10</b>	<b>1,798</b>	<b>30,188</b>
R209	On	03/11/2016	Bond Future			9.59415	71.46392	9.03859	75.36167		14.65	2,143,917.60	30	35,483
R209	On	02/02/2017	Bond Future			9.64003	72.85058	9.06901	76.82468		14.40	0.00	0	0
R209	On	04/05/2017	Bond Future			9.67743	71.17653	9.09071	75.23179		14.80	0.00	0	0
<b>Total R209 Future</b>												<b>2,143,917.60</b>	<b>30</b>	<b>35,483</b>
R209	On	03/11/2016	Bond Future	8.81	Call			1,228.51000	1.22851	281,240	14.55	0.00	0	345
R209	On	03/11/2016	Bond Future	8.81	Put			2,926.71000	2.92671	5,877,190	14.55	0.00	0	0
R209	On	03/11/2016	Bond Future	8.87	Call			1,399.50000	1.39950	338,940	14.58	0.00	0	250
R209	On	03/11/2016	Bond Future	8.87	Put			2,646.40000	2.64640	5,483,590	14.58	0.00	0	0
R209	On	03/11/2016	Bond Future	9.04	Call			1,962.91000	1.96291	553,580	14.69	0.00	0	0
R209	On	03/11/2016	Bond Future	9.04	Put			1,952.61000	1.95261	4,441,030	14.69	0.00	0	345
R209	On	03/11/2016	Bond Future	9.42	Call			0.00000	0.00000	1,369,730	15.03	164,367.60	120	120
R209	On	03/11/2016	Bond Future	9.42	Put			0.00000	0.00000	2,557,760	15.03	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			8,214.45000	8.21445	4,705,490	15.56	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			101.28000	0.10128	490,070	15.56	0.00	0	0
R209	On	03/11/2016	Bond Future	9.05	Call			1,999.93000	1.99993	569,000	14.70	0.00	0	0

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	03/11/2016	Bond Future	9.05	Put			1,916.65000	1.91665	4,383,470	14.70	0.00	0	250
R209	On	03/11/2016	Bond Future	9.34	Call			3,226.85000	3.22685	1,157,270	14.96	0.00	0	0
R209	On	03/11/2016	Bond Future	9.34	Put			1,073.04000	1.07304	2,901,210	14.96	0.00	0	345
R209	On	03/11/2016	Bond Future	10.26	Call			8,272.49000	8.27249	4,754,780	15.56	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			98.07000	0.09807	478,110	15.56	0.00	0	0
R209	On	03/11/2016	Bond Future	9.45	Call			3,760.57000	3.76057	1,455,230	15.06	0.00	0	0
R209	On	03/11/2016	Bond Future	9.45	Put			844.04000	0.84404	2,436,450	15.06	0.00	0	250
R209	On	03/11/2016	Bond Future	10.24	Call			8,156.40000	8.15640	4,656,360	15.56	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			104.58000	0.10458	502,290	15.56	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			4,960.68000	4.96068	2,602,110	14.89	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			1,591.62000	1.59162	3,207,150	14.89	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Call			4,869.00000	4.86900	2,538,560	14.88	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			1,635.41000	1.63541	3,279,070	14.88	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			4,914.76000	4.91476	2,570,230	14.89	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			1,613.39000	1.61339	3,242,960	14.89	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			5,258.08000	5.25808	3,006,860	15.23	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			2,529.57000	2.52957	4,333,610	15.23	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			5,173.68000	5.17368	2,946,070	15.21	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			2,581.67000	2.58167	4,409,320	15.21	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			5,215.82000	5.21582	2,976,390	15.22	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			2,555.51000	2.55551	4,371,340	15.22	0.00	0	0
<b>Total R209 Option</b>												<b>164,367.60</b>	<b>120</b>	<b>1,905</b>
<b>Total For R209</b>												<b>2,308,285.20</b>	<b>150</b>	<b>37,388</b>
R210	On	03/11/2016	Bond Future			188.58486	188.58486	188.64317	188.64317			0.00	0	2,182
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,182</b>
R210	On	03/11/2016	Bond Future	188.90	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			256.83000	0.25683	315,140		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			266.83000	0.26683	325,140		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Put			276.83000	0.27683	335,140		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>2,182</b>
R211	On	03/11/2016	Bond Future			141.70983	141.70983	141.90030	141.90030			0.00	0	56
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>56</b>
R211	On	03/11/2016	Bond Future	141.74	Call			160.30000	0.16030	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.74	Put			0.00000	0.00000	30,170		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Call			150.30000	0.15030	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Put			0.00000	0.00000	40,170		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Call			140.30000	0.14030	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
R211	On	03/11/2016	Bond Future	141.76	Put			0.00000	0.00000	50,170		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>56</b>
R212	On	03/11/2016	Bond Future			148.33348	148.33348	148.60383	148.60383			0.00	0	3,838
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,838</b>
R212	On	03/11/2016	Bond Future	148.10	Call			503.83000	0.50383	233,480		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			493.83000	0.49383	223,480		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Call			483.83000	0.48383	213,480		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>3,838</b>
R213	On	03/11/2016	Bond Future			9.47331	82.15046	8.91117	86.02914		12.32	135,794,710.38	1,653	42,168
R213	On	02/02/2017	Bond Future			9.52473	83.74430	8.94464	87.69903		12.07	0.00	0	0
R213	On	04/05/2017	Bond Future			9.56292	81.88899	8.96488	85.92460		12.39	0.00	0	0
<b>Total R213 Future</b>												<b>135,794,710.38</b>	<b>1,653</b>	<b>42,168</b>
R213	On	03/11/2016	Bond Future	10.18	Call			8,481.11000	8.48111	4,927,050	13.09	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			72.34000	0.07234	396,960	13.09	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			8,540.14000	8.54014	4,978,190	13.09	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			69.88000	0.06988	386,610	13.09	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			8,599.17000	8.59917	5,029,460	13.09	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			67.50000	0.06750	376,470	13.09	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			4,666.97000	4.66697	2,372,550	12.37	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			1,540.44000	1.54044	3,200,750	12.37	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			4,712.32000	4.71232	2,403,390	12.38	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			1,518.95000	1.51895	3,164,750	12.38	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			4,758.04000	4.75804	2,434,670	12.39	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			1,497.91000	1.49791	3,129,270	12.39	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			5,106.09000	5.10609	2,872,460	12.67	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			2,342.49000	2.34249	4,144,470	12.67	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			5,022.15000	5.02215	2,812,580	12.66	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			2,392.02000	2.39202	4,218,060	12.66	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			5,063.91000	5.06391	2,842,300	12.66	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			2,367.01000	2.36701	4,181,010	12.66	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>135,794,710.38</b>	<b>1,653</b>	<b>42,168</b>
R214	On	03/11/2016	Bond Future			9.67488	71.70582	9.11949	75.78456		15.57	0.00	0	29,396
R214	On	02/02/2017	Bond Future			9.72250	73.09698	9.15176	77.25562		15.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/05/2017	Bond Future			9.75877	71.27961	9.17304	75.52313		15.78	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>29,396</b>
R214	On	03/11/2016	Bond Future	10.33	Call			8,555.92000	8.55592	4,905,110	16.53	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			118.97000	0.11897	546,900	16.53	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			8,615.35000	8.61535	4,955,330	16.53	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			115.37000	0.11537	534,090	16.53	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			8,674.77000	8.67477	5,005,690	16.53	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			111.87000	0.11187	521,530	16.53	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			5,353.73000	5.35373	2,842,730	15.69	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			1,631.76000	1.63176	3,279,400	15.69	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			5,401.93000	5.40193	2,876,440	15.70	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			1,609.80000	1.60980	3,242,950	15.70	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			5,450.27000	5.45027	2,910,560	15.71	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			1,588.08000	1.58808	3,207,010	15.71	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			5,542.86000	5.54286	3,182,800	16.08	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			2,694.23000	2.69423	4,577,690	16.08	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			5,586.92000	5.58692	3,214,680	16.08	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			2,667.03000	2.66703	4,538,310	16.08	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			5,631.33000	5.63133	3,246,960	16.09	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			2,640.30000	2.64030	4,499,450	16.09	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>29,396</b>
<b>Total for Bond</b>												<b>4,691,593,563.57</b>	<b>42,695</b>	<b>676,451</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26A Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33A Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2033 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2038 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2046 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2050 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186/R207 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 R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 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 R2040 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 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 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 03/11/2016 GOVI			520.72000	520.72000	539.73900	539.73900				26,036,000.00	5	419
GOVI On 02/02/2017 GOVI			530.82300	530.82300	550.21400	550.21400				0.00	0	26
GOVI On 04/05/2017 GOVI			541.58800	541.58800	561.37300	561.37300				0.00	0	0
<b>Total GOVI Future</b>										<b>26,036,000.00</b>	<b>5</b>	<b>445</b>
GOVI On 03/11/2016 GOVI	476.11	Call			636,290.00000	63.62900	446,100,000			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			636,190.00000	63.61900	446,000,000			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			636,090.00000	63.60900	445,900,000			0.00	0	0
GOVI On 03/11/2016 GOVI	476.13	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.32	Call			168,940.00000	16.89400	0,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.32	Put			0.00000	0.00000	24,970,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.33	Call			168,840.00000	16.88400	0,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.33	Put			0.00000	0.00000	25,070,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.34	Call			168,740.00000	16.87400	0,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.34	Put			0.00000	0.00000	25,170,000			0.00	0	0
GOVI On 04/05/2017 GOVI	262.20	Call			2,991,730.00000	299.17300	2,793,880,000			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 04/05/2017 GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.18	Call			2,991,930.00000	299.19300	2,794,080,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.19	Call			2,991,830.00000	299.18300	2,793,980,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.19	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>26,036,000.00</b>	<b>5</b>	<b>445</b>
<b>Total for GOVI</b>									<b>26,036,000.00</b>	<b>5</b>	<b>445</b>
AL37 On 03/11/2016 Index Future			499.82300	499.82300	508.55700	508.55700			0.00	0	14
AL37 On 02/02/2017 Index Future			509.52100	509.52100	518.42700	518.42700			0.00	0	0
<b>Total AL37 Future</b>									<b>0.00</b>	<b>0</b>	<b>14</b>
<b>Total For AL37</b>									<b>0.00</b>	<b>0</b>	<b>14</b>
AL7T On 03/11/2016 Index Future			574.17500	574.17500	594.21300	594.21300			0.00	0	9
AL7T On 02/02/2017 Index Future			585.31400	585.31400	605.74500	605.74500			0.00	0	0
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>9</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>9</b>
ALBI On 03/11/2016 Index Future			522.12700	522.12700	542.74200	542.74200			0.00	0	721
ALBI On 02/02/2017 Index Future			532.25700	532.25700	553.27500	553.27500			0.00	0	0
ALBI On 04/05/2017 Index Future			543.05100	543.05100	564.49600	564.49600			0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>721</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>721</b>
IGOV On 03/11/2016 Index Future			250.96300	250.96300	251.44400	251.44400			0.00	0	1,023
IGOV On 02/02/2017 Index Future			255.84700	255.84700	256.33900	256.33900			0.00	0	55
IGOV On 04/05/2017 Index Future			261.05000	261.05000	261.55300	261.55300			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>1,078</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>1,078</b>
ILBI On 03/11/2016 Index Future			679.57100	679.57100	680.93000	680.93000			0.00	0	0
ILBI On 02/02/2017 Index Future			692.77700	692.77700	694.16300	694.16300			0.00	0	155
<b>Total ILBI Future</b>									<b>0.00</b>	<b>0</b>	<b>155</b>
<b>Total For ILBI</b>									<b>0.00</b>	<b>0</b>	<b>155</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>	<b>1,977</b>
JIBAR f On 21/09/2016 Jibar Future			7.33000	92.67000	7.33000	92.67000			0.00	0	10
JIBAR f On 19/10/2016 Jibar Future			7.35000	92.65000	7.35000	92.65000			0.00	0	0
JIBAR f On 16/11/2016 Jibar Future			7.35000	92.65000	7.35000	92.65000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.37000	92.63000	7.37000	92.63000			0.00	0	0
JIBAR f On 15/02/2017 Jibar Future			7.38000	92.62000	7.38000	92.62000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.38000	92.62000	7.38000	92.62000			0.00	0	1,000
JIBAR f On 21/06/2017 Jibar Future			7.39000	92.61000	7.39000	92.61000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 20/09/2017		Jibar Future	7.38000	92.62000	7.38000	92.62000			0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	7.36000	92.64000	7.36000	92.64000			0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	7.36000	92.64000	7.36000	92.64000			0.00	0	1,000
JIBAR F On 20/06/2018		Jibar Future	7.98000	92.02000	7.98000	92.02000			0.00	0	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>2,010</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>2,010</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>	<b>2,010</b>
10Y ST On 17/12/2025		Interest Rate Swap	99.35085	99.35085	97.28288	97.28288			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	96.46979	96.46979	94.33091	94.33091			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	95.26504	95.26504	93.07435	93.07435			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	97.34860	97.34860	95.13989	95.13989			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	100.08618	100.08618	100.06675	100.06675			0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.05411	100.05411	100.00553	100.00553			0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.71103	99.71103	99.62617	99.62617			0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	99.79149	99.79149	99.66878	99.66878			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	100.10790	100.10790	99.93648	99.93648			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.42547	99.42547	99.20580	99.20580			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	99.12496	99.12496	98.85447	98.85447			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	99.23792	99.23792	98.89400	98.89400			0.00	0	0
<b>Total 2Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 2Y STND</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
5Y STN On 17/12/2020		Interest Rate Swap	98.82772	98.82772	97.78216	97.78216			0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	98.22830	98.22830	97.12168	97.12168			0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	97.59211	97.59211	96.42574	96.42574			0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	97.92480	97.92480	96.69421	96.69421			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>4,717,629,563.57</b>	<b>42,700</b>	<b>680,883</b>
AA04 On 22/03/2017		Spot Bond		100.00000	0.00000	101.56325			0.00	892,500,000	912,500,000
<b>Total AA04 SPOT</b>									<b>0.00</b>	<b>892,500,000</b>	<b>912,500,000</b>
<b>Total For AA04</b>									<b>0.00</b>	<b>892,500,000</b>	<b>912,500,000</b>
AA04/JI On 22/03/2017		Spot Bond	100.00000	65.39060	100.00000	64.91652			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AA04/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019 Spot Bond			11.10000	100.02583	11.10000	99.93778				0.00	0	5,000,000,000
<b>Total AA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For AA05</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.03086				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>
AA06/JI On 15/04/2021 Spot Bond			100.00000	11.30276	100.00000	11.22081				0.00	0	0
<b>Total AA06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			9.78000	102.44542	9.78000	102.36527				0.00	0	0
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	110.59300	10.00000	110.50700				0.00	0	0
<b>Total AB01/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB01/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.62508				0.00	0	0
<b>Total AB010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	99.21012				0.00	0	0
<b>Total AB011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB013 On 21/11/2018 Spot Bond			9.70500	99.46397	9.70500	99.38715				0.00	0	8,810,000,000
<b>Total AB013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,810,000,000</b>
<b>Total For AB013</b>										<b>0.00</b>	<b>0</b>	<b>8,810,000,000</b>
AB014L On 19/11/2024 Spot Bond			100.00000	9.68143	100.00000	9.61123				0.00	0	0
<b>Total AB014U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB014U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB015L On 13/11/2024 Spot Bond			10.84000	102.94211	10.84000	102.85356				0.00	0	0
<b>Total AB015U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB015U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB016L On 05/02/2025 Spot Bond			100.00000	10.12138	100.00000	10.06139				0.00	0	0
<b>Total AB016U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB016U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB018L On 04/09/2025 Spot Bond			11.37000	99.79219	11.37000	99.70227				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AB018U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB018U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB019L On 04/09/2025 Spot Bond			100.00000	9.68726	100.00000	9.61703				0.00	0	0
<b>Total AB019U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB019U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB020L On 03/09/2027 Spot Bond			11.81000	88.18301	11.81000	88.09938				0.00	0	0
<b>Total AB020U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2027 Spot Bond			100.00000	9.78551	100.00000	9.71456				0.00	0	0
<b>Total AB021U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB021U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB023L On 05/05/2021 Spot Bond			100.00000	13.33223	100.00000	13.23558				0.00	0	0
<b>Total AB023U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB023U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB024L On 05/05/2021 Spot Bond			100.00000	14.52526	100.00000	14.45729				0.00	0	0
<b>Total AB024U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB024U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB025L On 20/08/2026 Spot Bond			100.00000	13.49872	100.00000	13.37269				0.00	0	0
<b>Total AB025U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB025U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB026L On 20/08/2021 Spot Bond			100.00000	13.53638	100.00000	13.44719				0.00	0	0
<b>Total AB026U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.74781				0.00	0	0
<b>Total AB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB09 On 03/05/2017 Spot Bond			9.06500	104.05347	9.06500	103.97828				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	111.58300	10.00000	111.49600				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			2.80000	118.89854	2.80000	280.98580				0.00	0	0
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	102.05352				0.00	1,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN07 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For ABFN07</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
ABFN07 On 17/03/2020 Spot Bond				100.00000	0.00000	102.44356				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				100.00000	0.00000	101.78694				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				100.00000	0.00000	99.52474				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				100.00000	0.00000	101.01140				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				100.00000	0.00000	100.66021				0.00	0	20,000,000,000
<b>Total ABFN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For ABFN12</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
ABFN12 On 14/05/2020 Spot Bond				100.00000	0.00000	100.36755				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				100.00000	0.00000	100.19109				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				100.00000	0.00000	100.45711				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				100.00000	0.00000	99.67788				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>
ABFN16 On 17/05/2019 Spot Bond				100.00000	0.00000	100.22091				0.00	0	0
<b>Total ABFN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK1 On 07/11/2018 Spot Bond			11.65000	102.07992	11.65000	103.14599				0.00	0	0
<b>Total ABK1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	97.60528				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABK10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	98.98918				0.00	0	0
<b>Total ABK11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	100.12499				0.00	0	0
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK2 On 24/05/2018 Spot Bond			8.72000	101.27273	8.72000	103.63882				0.00	0	0
<b>Total ABK2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	98.89480				0.00	0	0
<b>Total ABK3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK3/J On 07/11/2018 Spot Bond			100.00000	23.65507	100.00000	23.48357				0.00	0	0
<b>Total ABK3/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK3/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	99.95539				0.00	0	0
<b>Total ABK4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK4/J On 24/05/2018 Spot Bond			100.00000	29.07309	100.00000	28.86230				0.00	0	0
<b>Total ABK4/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK4/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	99.77378				0.00	0	0
<b>Total ABK5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK5/J On 31/10/2018 Spot Bond			100.00000	23.40990	100.00000	23.24019				0.00	0	0
<b>Total ABK5/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	99.74566				0.00	0	0
<b>Total ABK6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	96.56239				0.00	0	8,000,000
<b>Total ABK7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000</b>
<b>Total For ABK7</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000</b>
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	93.57616				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	94.83871				0.00	0	0
<b>Total ABK9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI01 On 07/11/2018 Spot Bond			5.75000	103.59234	5.75000	141.31194				0.00	0	0
<b>Total ABKI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			5.75000	99.20289	5.75000	124.43450				0.00	0	0
<b>Total ABKI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			100.00000	9.64947	100.00000	9.60253				0.00	0	0
<b>Total ABKI02/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			6.25000	91.00572	6.25000	107.10408				0.00	0	0
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.37952	100.00000	5.35335				0.00	0	0
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			6.79000	100.25099	6.79000	113.64842				0.00	0	0
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.84160	100.00000	8.77406				0.00	0	0
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	87.88051				0.00	0	0
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			2.13000	187.24162	2.13000	187.17926				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	188.76537	2.17000	188.70188				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	201.93515	1.82000	201.87297				0.00	0	0

Contract Details	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			8.22625	89.39541	8.22625	89.34861				0.00	0	0
<b>Total ABN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			8.22625	89.39541	8.22625	89.34861				0.00	0	0
<b>Total ABN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.76633				0.00	0	0
<b>Total ABN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.05382				0.00	0	0
<b>Total ABN48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.42558				0.00	0	0
<b>Total ABN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.99507				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>
ABN61 On 31/01/2025 Spot Bond			2.74000	94.62533	2.74000	118.60584				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			2.56000	101.47037	2.56000	174.73329				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			2.46500	114.56740	2.46500	229.26710				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	99.01000				0.00	0	0
<b>Total ABN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			9.79500	90.28884	9.79500	90.21887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	112.38000				0.00	0	0
<b>Total ABN70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.35281				0.00	0	0
<b>Total ABN72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	107.51000				0.00	0	0
<b>Total ABN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	121.34500				0.00	0	0
<b>Total ABN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN76 On 21/12/2026 Spot Bond			9.63000	107.55951	9.63000	107.47663				0.00	0	0
<b>Total ABN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	111.50000				0.00	0	0
<b>Total ABN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			9.88500	105.87089	9.88500	105.78719				0.00	0	0
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			9.15500	93.92671	9.15500	93.85782				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			10.43000	102.38413	10.43000	102.29885			0.00	0	0
<b>Total ABN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	100.69000			0.00	0	0
<b>Total ABN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.86630			0.00	0	0
<b>Total ABN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.65333			0.00	0	0
<b>Total ABN92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			8.67500	106.13497	8.67500	106.06152			0.00	0	765,000
<b>Total ABS10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>765,000</b>
<b>Total For ABS10</b>									<b>0.00</b>	<b>0</b>	<b>765,000</b>
ABS11 On 09/04/2021 Spot Bond			9.63000	102.90835	9.63000	102.82904			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			9.40000	102.23650	9.40000	102.15997			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>
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.85210	9.20000	102.77671			0.00	0	0
<b>Total ABS12/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 14/05/2022 Spot Bond			9.86000	101.99154	9.86000	101.91155		650,760,000,000.00		66,000,000	33,000,000
<b>Total ABS13 SPOT</b>								<b>650,760,000,000.00</b>		<b>66,000,000</b>	<b>33,000,000</b>
<b>Total For ABS13</b>								<b>650,760,000,000.00</b>		<b>66,000,000</b>	<b>33,000,000</b>
ABS14 On 11/11/2020 Spot Bond			9.52000	102.00644	9.52000	101.92913		0.00	0	0	0
<b>Total ABS14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
ABS15 On 11/11/2022 Spot Bond			9.80500	102.70813	9.80500	102.62802		0.00	0	0	920,000
<b>Total ABS15 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>920,000</b>
<b>Total For ABS15</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>920,000</b>
ABS16 On 11/11/2025 Spot Bond			10.73000	101.14580	10.73000	101.05965		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			10.73000	102.53470	10.73000	102.44737				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			9.30000	98.54888	9.30000	98.47548				0.00	0	880,580,000
<b>Total ABS6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>880,580,000</b>
<b>Total For ABS6</b>										<b>0.00</b>	<b>0</b>	<b>880,580,000</b>
ABS7 On 11/09/2026 Spot Bond			10.68000	92.67474	10.68000	92.59617				0.00	0	4,460,000,000
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,460,000,000</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>4,460,000,000</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.85388	100.00000	12.76918				0.00	0	0
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			2.99000	219.32456	2.99000	277.77231				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			3.40000	135.95308	3.40000	138.92491				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			2.25000	139.96480	2.25000	142.72747				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	0.02774	100.00000	0.02752				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	24.85225	100.00000	24.67208				0.00	0	0
<b>Total ACL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	82.72893				0.00	0	0
<b>Total ACL047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.66014				0.00	0	0
<b>Total ACL082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.66014				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.66329				0.00	0	0
<b>Total ACL084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.66329				0.00	0	0
<b>Total ACL086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.65700				0.00	0	0
<b>Total ACL087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 25/11/2020 Spot Bond			10.00000	111.58300	10.00000	111.49600				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				100.00000	0.00000	101.77476				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				100.00000	0.00000	101.82007				0.00	0	0
<b>Total ACL096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.83823				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				100.00000	0.00000	101.80179				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				100.00000	0.00000	101.72005				0.00	0	0
<b>Total ACL100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL104 On 20/12/2019 Spot Bond			9.09500	104.29072	9.09500	104.38218				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	99.49852				0.00	0	0
<b>Total ACL126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	212.48056				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				100.00000	0.00000	212.58062				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				100.00000	0.00000	101.75639				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	99.83232				0.00	0	0
<b>Total ACL137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	101.48387				0.00	0	0
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	100.75985				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	111.58300	10.00000	111.49600				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	102.17149				0.00	0	11,000,000
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,000,000</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>11,000,000</b>
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.91943				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	101.76188				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.02734				0.00	0	0
<b>Total ACL151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.72930				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				100.00000	0.00000	101.66543				0.00	0	0
<b>Total ACL157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	104.48991	10.23000	104.40496				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/06/2017 Spot Bond				100.00000	0.00000	106.45360				0.00	0	0
<b>Total ACL165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			9.78000	101.89485	9.78000	101.81513				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	101.72375				0.00	0	0
<b>Total ACL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond			1.75000	127.77832	1.75000	127.73970				0.00	0	0
<b>Total ACL169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.71098				0.00	0	0
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.75657				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>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.66536				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.84099				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				100.00000	0.00000	102.28109				0.00	0	0
<b>Total ACL182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	103.34260				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.05238				0.00	0	0
<b>Total ACL184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.74728				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.69175				0.00	0	0
<b>Total ACL186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.76906				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.79276				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.79832				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.79832				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.90247				0.00	0	0
<b>Total ACL195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.72005				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.88789				0.00	0	0
<b>Total ACL197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.63235				0.00	0	0
<b>Total ACL198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.90247				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				100.00000	0.00000	104.96115				0.00	0	0
<b>Total ACL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.82933				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.82933				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	150.39036				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	151.45638				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.61614				0.00	0	0
<b>Total ACL208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.09269				0.00	0	0
<b>Total ACL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.65071				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.90024				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	92.67405				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.63064				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.62883				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				100.00000	0.00000	101.74000				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	100.39828				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.82799				0.00	0	0
<b>Total ACL219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.81631				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.73269				0.00	0	0
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.70534				0.00	0	0
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	102.08123				0.00	0	0
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond			100.00000	35.03330	100.00000	34.77931				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	35.03330	100.00000	34.77931				0.00	0	0
<b>Total ADCB01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	99.92360				0.00	0	0
<b>Total ADCB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	99.74585				0.00	0	0
<b>Total ADCB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB2 On 31/07/2018 Spot Bond			100.00000	30.06024	100.00000	29.84230				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>
AER01U On 18/11/2016 Spot Bond			100.00000	81.83857	100.00000	81.29176				0.00	0	0
<b>Total AER01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AFS1U On 27/09/2019 Spot Bond			100.00000	18.60808	100.00000	18.47317				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	4.04991	100.00000	4.02055				0.00	0	0
<b>Total AFS2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A: On 18/10/2018 Spot Bond			100.00000		0.00000	100.98296				0.00	0	0
<b>Total AHF2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B: On 18/10/2018 Spot Bond			100.00000		0.00000	101.01458				0.00	0	0
<b>Total AHF2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C: On 18/10/2018 Spot Bond			100.00000		0.00000	101.11987				0.00	0	0
<b>Total AHF2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/10/2039 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
<b>Total AHF3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/10/2042 Spot Bond			100.00000		0.00000	100.95137				0.00	0	20,000,000
<b>Total AHF3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For AHF3A3</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
AHF3A: On 18/10/2019 Spot Bond			100.00000		0.00000	100.96191				0.00	0	0
<b>Total AHF3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total AHF3B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B:On 18/10/2019 Spot Bond				100.00000	0.00000	101.22510			0.00	0	0
<b>Total AHF3B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B:On 18/04/2019 Spot Bond				100.00000	0.00000	101.17254			0.00	0	0
<b>Total AHF3B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total AHF3C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	101.60244			0.00	0	0
<b>Total AHF3C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	101.44545			0.00	0	0
<b>Total AHF3C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHL01L On 15/04/2020 Spot Bond			100.00000	39.39874	100.00000	39.09473			0.00	0	0
<b>Total AHL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1AI On 15/04/2020 Spot Bond			100.00000	11.69867	100.00000	11.60840			0.00	0	0
<b>Total AHL1AU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	12.14132	100.00000	12.00372			0.00	0	0
<b>Total AHY2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHY2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	9.88882	100.00000	9.77674			0.00	0	0
<b>Total AIG2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIG2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			9.31000	102.26376	9.31000	102.18793			0.00	0	430,000
<b>Total AIR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>430,000</b>
<b>Total For AIR01</b>									<b>0.00</b>	<b>0</b>	<b>430,000</b>
AIR02 On 30/04/2023 Spot Bond			10.04000	111.66498	10.04000	111.57535			0.00	0	0
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR04 On 29/05/2024 Spot Bond			9.53500	100.74874	9.53500	100.67227				0.00	0	0
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	15.29054	100.00000	15.18924				0.00	0	0
<b>Total AIR04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			10.28000	100.43129	10.28000	100.34925				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			2.81500	178.27176	2.81500	178.20250				0.00	0	0
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.96028				0.00	0	0
<b>Total ANG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.50700				0.00	0	0
<b>Total APF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.60484				0.00	0	0
<b>Total APF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.46137				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	42.50387	100.00000	42.19573				0.00	0	0
<b>Total AS116U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS116U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS120L On 01/02/2018 Spot Bond			100.00000	41.33307	100.00000	41.03341				0.00	0	0
<b>Total AS120U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS120U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS126L On 19/02/2019 Spot Bond			100.00000	13.75129	100.00000	13.65160				0.00	0	0
<b>Total AS126U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS126U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS127L On 19/02/2019 Spot Bond			100.00000	13.75129	100.00000	13.65160				0.00	0	0
<b>Total AS127U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS127U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS133L On 07/12/2033 Spot Bond			100.00000	4.48102	100.00000	4.46201			0.00	0	0
<b>Total AS133U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS133U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AS139L On 30/03/2026 Spot Bond			100.00000	0.05341	100.00000	0.05323			0.00	0	0
<b>Total AS139U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS139U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN007 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	99.95979			0.00	0	0
<b>Total ASN006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	101.53759			0.00	0	0
<b>Total ASN007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.66542			0.00	0	0
<b>Total ASN011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30971			0.00	0	0
<b>Total ASN012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	100.35000			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN02( On 09/06/2017 Spot Bond				100.00000	0.00000	115.75794			0.00	0	0
<b>Total ASN020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02( On 07/12/2033 Spot Bond			2.71500	248.72144	2.71500	248.62677			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 20/06/2019 Spot Bond				100.00000	0.00000	100.16281			0.00	0	0
<b>Total ASN028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03( On 19/09/2017 Spot Bond				100.00000	0.00000	92.31670			0.00	0	0
<b>Total ASN032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03( On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03( On 10/11/2019 Spot Bond				100.00000	0.00000	100.40581			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			2.73000	174.81675	2.73000	221.40828			0.00	0	0
<b>Total ASN037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04( On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04( On 20/12/2016 Spot Bond				100.00000	0.00000	101.54854			0.00	0	0
<b>Total ASN046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04( On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN048 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05( On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN051</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05( On 24/09/2016 Spot Bond				100.00000	0.00000	101.50813			0.00	0	0
<b>Total ASN052 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN052</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	101.05974				0.00	0	0
<b>Total ASN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.97561				0.00	0	0
<b>Total ASN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.92936				0.00	0	0
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.76798				0.00	0	0
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	100.65346				0.00	0	0
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	99.08380				0.00	0	0
<b>Total ASN062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	99.86331				0.00	0	0
<b>Total ASN066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	101.69391				0.00	0	0
<b>Total ASN068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	100.46367				0.00	0	0
<b>Total ASN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	87.68434				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	101.95852				0.00	0	0
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	101.68339				0.00	0	0
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	101.95169				0.00	0	0
<b>Total ASN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	101.05822				0.00	0	13,400,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,400,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>0</b>	<b>13,400,000</b>
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	99.73251				0.00	0	0
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	101.48586				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	93.91609				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 08/10/2018 Spot Bond				100.00000	0.00000	101.21984				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN09: On 21/10/2020 Spot Bond				100.00000	0.00000	100.93714			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				100.00000	0.00000	100.42022			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 20/12/2020 Spot Bond				100.00000	0.00000	65.17576			0.00	0	0
<b>Total ASN099 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	99.82987			0.00	0	0
<b>Total ASN111 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	101.72917			0.00	0	0
<b>Total ASN112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	102.04952			0.00	0	0
<b>Total ASN113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.74807			0.00	0	0
<b>Total ASN119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	102.19346			0.00	0	0
<b>Total ASN121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	101.69735			0.00	0	0
<b>Total ASN125 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN125</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN12(On 24/02/2019 Spot Bond				100.00000	0.00000	100.04730				0.00	0	0
<b>Total ASN128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12(On 24/02/2019 Spot Bond				100.00000	0.00000	100.05796				0.00	0	0
<b>Total ASN129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13(On 24/02/2019 Spot Bond				100.00000	0.00000	100.04652				0.00	0	0
<b>Total ASN130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13(On 03/03/2019 Spot Bond				100.00000	0.00000	99.75927				0.00	0	0
<b>Total ASN131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13(On 03/03/2019 Spot Bond				100.00000	0.00000	99.76127				0.00	0	0
<b>Total ASN132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13(On 20/12/2020 Spot Bond				100.00000	0.00000	102.17526				0.00	0	0
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13(On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13(On 31/12/2018 Spot Bond				100.00000	0.00000	73.40334				0.00	0	0
<b>Total ASN136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13(On 31/01/2022 Spot Bond			2.98000	137.65977	2.98000	137.60465				0.00	0	0
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13(On 12/09/2016 Spot Bond				100.00000	0.00000	103.11443				0.00	0	0
<b>Total ASN138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14(On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14(On 31/12/2018 Spot Bond				100.00000	0.00000	75.22976				0.00	0	0
<b>Total ASN141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14: On 20/06/2017 Spot Bond				100.00000	0.00000	101.68361				0.00	0	0
<b>Total ASN142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	101.78611				0.00	0	0
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	100.56890				0.00	0	0
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	100.56890				0.00	0	0
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 11/11/2016 Spot Bond				100.00000	0.00000	100.62560				0.00	0	0
<b>Total ASN148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 31/01/2022 Spot Bond			3.02500	137.35132	3.02500	137.29580				0.00	0	0
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/05/2021 Spot Bond				100.00000	0.00000	95.67565				0.00	0	0
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 04/05/2021 Spot Bond				100.00000	0.00000	99.82616				0.00	0	0
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/03/2031 Spot Bond			3.46000	92.38184	3.46000	159.99518				0.00	0	0
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 14/01/2017 Spot Bond				100.00000	0.00000	101.55185				0.00	0	0
<b>Total ASN158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 08/08/2021 Spot Bond				100.00000	0.00000	100.48242				0.00	0	0
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 19/08/2021 Spot Bond				100.00000	0.00000	100.17864				0.00	0	0
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 26/02/2017 Spot Bond			100.00000	67.39927	100.00000	100.00000				0.00	0	0
<b>Total ASN162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/12/2016 Spot Bond			100.00000	79.47149	100.00000	78.97583				0.00	0	0
<b>Total ASN35U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN35U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38: On 20/12/2017 Spot Bond			100.00000	45.15928	100.00000	44.83189				0.00	0	0
<b>Total ASN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39: On 20/12/2017 Spot Bond			100.00000	45.23896	100.00000	44.91098				0.00	0	0
<b>Total ASN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN40: On 20/12/2017 Spot Bond			100.00000	44.88043	100.00000	44.55505				0.00	0	0
<b>Total ASN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN43: On 10/03/2017 Spot Bond			100.00000	66.96809	100.00000	66.48256				0.00	0	0
<b>Total ASN43U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN43U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN49: On 19/09/2016 Spot Bond			100.00000	96.28719	100.00000	95.54461				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN50I On 16/03/2018 Spot Bond			100.00000	32.19452	100.00000	31.96111				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>
ASN55I On 29/12/2016 Spot Bond			100.00000	93.99633	100.00000	93.29487				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>
ASN75I On 20/09/2020 Spot Bond			100.00000	2.66849	100.00000	2.64914				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	23.57913	100.00000	23.40818				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				100.00000	0.00000	101.72084				0.00	0	0
<b>Total BAR001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.42012				0.00	0	0
<b>Total BAW10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW11 On 01/10/2018 Spot Bond			9.17500	105.16475	9.17500	105.08745				0.00	0	0
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.18478				0.00	0	0
<b>Total BAW13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	99.52842				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>
BAW17 On 05/12/2018 Spot Bond			100.00000	23.68526	100.00000	23.51354				0.00	0	0
<b>Total BAW17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.11867				0.00	0	0
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			10.48000	99.08802	10.48000	99.00510				0.00	0	6,000,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW21 On 24/03/2022 Spot Bond			10.10000	100.61009	10.10000	100.52930			0.00	0	0
<b>Total BAW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	103.95654	9.30000	103.87953			0.00	0	0
<b>Total BAW21/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.81587			0.00	0	1,180,328,643
<b>Total BAW22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,180,328,643</b>
<b>Total For BAW22</b>									<b>0.00</b>	<b>0</b>	<b>1,180,328,643</b>
BAW23 On 15/10/2017 Spot Bond			100.00000	36.54699	100.00000	36.28202			0.00	0	0
<b>Total BAW23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.60488			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			9.21500	104.76733	9.21500	104.68999			0.00	0	0
<b>Total BAW8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.90243			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			12.15166	101.53748	12.15166	101.37005			0.00	0	0
<b>Total BAYA08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA16 On 30/09/2016 Spot Bond			10.70617	101.05151	10.70617	101.58195			0.00	0	0
<b>Total BAYA16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.92265			0.00	0	0
<b>Total BAYA17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.93938			0.00	0	0
<b>Total BAYA18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.93938			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA21 On 30/06/2017 Spot Bond			12.34699	100.67960	12.34699	100.79380				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond			11.75500	101.42712	11.75500	101.18062				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.77918				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond			11.68000	88.23749	11.68000	100.09949				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>
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.83260				0.00	0	0
<b>Total BAYA31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond			11.65000	85.95143	11.65000	99.66450				0.00	0	0
<b>Total BAYA32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.78595				0.00	0	0
<b>Total BAYA33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.82450				0.00	0	0
<b>Total BAYA34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.60613				0.00	0	0
<b>Total BAYA35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	98.80869				0.00	0	0
<b>Total BAYA36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.27584				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	97.24456				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.82483				0.00	0	0
<b>Total BAYA42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.77119				0.00	0	0
<b>Total BAYA43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.77119				0.00	0	0
<b>Total BAYA44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.82493				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>
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	101.55479				0.00	0	0
<b>Total BAYA50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	101.92419				0.00	0	0
<b>Total BAYA51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	101.95605				0.00	0	0
<b>Total BAYA52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB03 On 31/12/2016 Spot Bond			15.80759	102.43200	15.80759	102.22546				0.00	0	0
<b>Total BAYB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB04 On 31/03/2017 Spot Bond			14.62912	102.08494	14.62912	102.07132				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.32577				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	102.32560				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	102.32568				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	102.40241				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	102.05610				0.00	0	0
<b>Total BAYB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC1U On 31/12/2016 Spot Bond			100.00000	74.64213	100.00000	74.18699				0.00	0	0
<b>Total BAYC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1U On 30/06/2035 Spot Bond			100.00000	21.61781	100.00000	21.46107				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>
BAYD2U On 30/06/2035 Spot Bond			100.00000	19.67463	100.00000	19.53199				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>
BAYD3U On 30/06/2035 Spot Bond			100.00000	12.14484	100.00000	12.05679				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>
BAYD4U On 30/06/2035 Spot Bond			100.00000	12.14484	100.00000	12.05679				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>
BAYD5U On 30/06/2035 Spot Bond			100.00000	14.68369	100.00000	14.57723				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6U On 30/06/2035 Spot Bond			100.00000	12.72316	100.00000	12.63092				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>
BC105U On 02/09/2016 Spot Bond			100.00000	98.91599	100.00000	98.11828				0.00	0	0
<b>Total BC105U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC105U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC108U On 28/10/2016 Spot Bond			100.00000	88.25843	100.00000	87.63980				0.00	0	0
<b>Total BC108U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC108U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BC109L On 24/08/2016 Spot Bond			100.00000	98.64865	100.00000	99.45504				0.00	0	0
<b>Total BC109U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC109U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC110L On 15/09/2016 Spot Bond			100.00000	95.54974	100.00000	94.80519				0.00	0	0
<b>Total BC110U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC110U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC111L On 28/10/2016 Spot Bond			100.00000	85.88235	100.00000	85.28037				0.00	0	0
<b>Total BC111U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC111U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC112L On 14/11/2016 Spot Bond			100.00000	82.57919	100.00000	82.02247				0.00	0	0
<b>Total BC112U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC112U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC113L On 24/11/2016 Spot Bond			100.00000	80.75221	100.00000	80.21978			720,000,000,000,000.00		7,200,000,000	21,300,000,000
<b>Total BC113U SPOT</b>									<b>720,000,000,000,000.00</b>		<b>7,200,000,000</b>	<b>21,300,000,000</b>
<b>Total For BC113U</b>									<b>720,000,000,000,000.00</b>		<b>7,200,000,000</b>	<b>21,300,000,000</b>
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.84004				0.00	0	0
<b>Total BCJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.16328				0.00	0	0
<b>Total BCJ06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	100.25920				0.00	0	0
<b>Total BCJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	100.76064				0.00	0	0
<b>Total BCJ09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	101.08589				0.00	0	0
<b>Total BCJ10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	16.05941	100.00000	15.94297				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	16.05941	100.00000	15.94297				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202 On 31/12/2018 Spot Bond			2.10000	102.33494	2.10000	194.35562			0.00	0	0
<b>Total BD0202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			8.50000	93.65249	8.50000	170.04524			0.00	0	0
<b>Total BD0205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			8.50000	94.96795	8.50000	170.49732			0.00	0	0
<b>Total BD0206 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			8.88500	97.45401	8.88500	97.38459			0.00	0	0
<b>Total BD0302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BD311E SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BEER02 On 28/03/2018 Spot Bond			8.41000	101.10513	8.41000	101.03726			0.00	0	0
<b>Total BEER02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BEER02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A7U On 21/11/2032 Spot Bond			100.00000	8.70941	100.00000	8.64627			0.00	0	0
<b>Total BG1A7U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A8U On 21/11/2032 Spot Bond			100.00000	7.53688	100.00000	7.48224			0.00	0	0
<b>Total BG1A8U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A8U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1B2U On 23/11/2032 Spot Bond			100.00000	7.53688	100.00000	7.48224			0.00	0	0
<b>Total BG1B2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1B2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1C2U On 21/11/2032 Spot Bond			100.00000	7.99570	100.00000	7.93772			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	0.00005	100.00000	0.00005			0.00	0	0
<b>Total BG1D2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1D2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1E2U On 21/11/2032 Spot Bond			100.00000	10.69762	100.00000	10.62006			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1F2I On 21/11/2032 Spot Bond			100.00000	14.77599	100.00000	14.66886				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>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG32A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG32A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.79034				0.00	0	0
<b>Total BG32A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.63320				0.00	0	0
<b>Total BG32A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.67360				0.00	0	0
<b>Total BG32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.72740				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	85.48009	100.00000	84.88372				0.00	0	0
<b>Total BG32DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32YI On 30/10/2016 Spot Bond			100.00000	85.48009	100.00000	84.88372				0.00	0	0
<b>Total BG32YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG42A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.78904				0.00	0	0
<b>Total BG42A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.81849				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42A On 15/03/2017 Spot Bond			8.71500	104.02996	8.71500	103.95764				0.00	0	0
<b>Total BG42A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.93338				0.00	0	0
<b>Total BG42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	102.06373				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	61.41475	100.00000	60.96949				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	61.41475	100.00000	60.96949				0.00	0	0
<b>Total BG42YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.01767				0.00	0	0
<b>Total BGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL02 On 19/11/2019 Spot Bond			11.36000	101.58161	11.36000	101.49016				0.00	0	0
<b>Total BGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.63350				0.00	0	138,000,000
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>138,000,000</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>0</b>	<b>138,000,000</b>
BGL04 On 05/02/2025 Spot Bond			11.25000	94.03316	11.25000	97.21073				0.00	0	0
<b>Total BGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL05 On 04/09/2025 Spot Bond			11.38000	99.73673	11.38000	99.68266				0.00	0	0
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	99.88031				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			11.83500	99.69253	11.83500	99.64534				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	99.71632			0.00	0	0
<b>Total BGL08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL09 On 29/09/2020 Spot Bond			11.38000	104.78136	11.38000	104.68686			0.00	0	0
<b>Total BGL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	100.64225			0.00	0	0
<b>Total BGL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL11 On 05/05/2021 Spot Bond			11.48000	103.89123	11.48000	107.16249			0.00	0	0
<b>Total BGL11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	100.21769			0.00	0	0
<b>Total BGL12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL13 On 20/08/2021 Spot Bond			11.80000	100.05831	11.80000	99.96484			0.00	0	0
<b>Total BGL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	106.19397			0.00	0	0
<b>Total BGR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	104.40959			0.00	0	0
<b>Total BGR03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	99.90566			0.00	0	240,000,000
<b>Total BID04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
<b>Total For BID04</b>									<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	101.11164			0.00	570,000,000	570,000,000
<b>Total BID05 SPOT</b>									<b>0.00</b>	<b>570,000,000</b>	<b>570,000,000</b>
<b>Total For BID05</b>									<b>0.00</b>	<b>570,000,000</b>	<b>570,000,000</b>
BID06 On 30/06/2019 Spot Bond			9.08000	100.87836	9.08000	100.80497		4,540,000,000,000.00	0.00	500,000,000	2,700,000,000
<b>Total BID06 SPOT</b>								<b>4,540,000,000,000.00</b>	<b>0.00</b>	<b>500,000,000</b>	<b>2,700,000,000</b>
<b>Total For BID06</b>								<b>4,540,000,000,000.00</b>	<b>0.00</b>	<b>500,000,000</b>	<b>2,700,000,000</b>
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BLG1A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.98559			0.00	0	0
<b>Total BSR17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BSR18U On 17/12/2016 Spot Bond			100.00000	97.16977	100.00000	96.21085			0.00	0	0
<b>Total BSR18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC112 On 27/09/2016 Spot Bond				100.00000	0.00000	101.32540			0.00	0	0
<b>Total BTC112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC115 On 04/10/2016 Spot Bond				100.00000	0.00000	101.16191			0.00	0	0
<b>Total BTC115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC118 On 19/10/2016 Spot Bond				100.00000	0.00000	100.83453			0.00	0	0
<b>Total BTC118 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC118</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC126 On 17/11/2016 Spot Bond				100.00000	0.00000	96.75281			0.00	0	0
<b>Total BTC126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC127 On 17/11/2016 Spot Bond				100.00000	0.00000	100.19759			0.00	0	0
<b>Total BTC127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC129 On 25/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BTC129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC130 On 29/08/2016 Spot Bond				100.00000	0.00000	99.93709			0.00	0	0
<b>Total BTC130 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC130</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC131 On 05/09/2016 Spot Bond				100.00000	0.00000	99.79030			0.00	0	0
<b>Total BTC131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC132 On 08/09/2016 Spot Bond				100.00000	0.00000	99.72733			0.00	0	0
<b>Total BTC132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC133 On 27/09/2016 Spot Bond				100.00000	0.00000	99.32781			0.00	0	0
<b>Total BTC133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC134 On 03/10/2016 Spot Bond				100.00000	0.00000	99.19763				0.00	0	0
<b>Total BTC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC137 On 04/11/2016 Spot Bond				100.00000	0.00000	98.52225				0.00	0	0
<b>Total BTC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC138 On 14/11/2016 Spot Bond				100.00000	0.00000	98.31248				0.00	0	0
<b>Total BTC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC139 On 21/11/2016 Spot Bond				100.00000	0.00000	98.10156				0.00	0	0
<b>Total BTC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC140 On 28/11/2016 Spot Bond			100.00000	80.04386	100.00000	79.52070				0.00	0	0
<b>Total BTC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BUS01U On 30/09/2016 Spot Bond			100.00000	93.03133	100.00000	92.33359				0.00	0	0
<b>Total BUS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.53168				0.00	0	0
<b>Total BWZ18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.58050				0.00	0	180,000,000
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.71089				0.00	0	0
<b>Total BWZJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.17492				0.00	233,600,000	116,800,000
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>233,600,000</b>	<b>116,800,000</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>233,600,000</b>	<b>116,800,000</b>
BX161U On 01/10/2021 Spot Bond			100.00000	10.95346	100.00000	10.74988				0.00	0	0
<b>Total BX161U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX161U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX162U On 01/10/2021 Spot Bond			100.00000	10.95346	100.00000	10.74988				0.00	0	0
<b>Total BX162U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX162U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BX163L On 01/10/2021 Spot Bond			100.00000	10.98568	100.00000	10.78149				0.00	0	0
<b>Total BX163U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX163U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX164L On 01/10/2021 Spot Bond			100.00000	10.44781	100.00000	100.00000		500,000,000,000,000.00		5,000,000,000	5,000,000,000	
<b>Total BX164U SPOT</b>								<b>10,000,000,000,000.00</b>		<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For BX164U</b>								<b>10,000,000,000,000.00</b>		<b>5,000,000,000</b>	<b>5,000,000,000</b>	
BYA49L On 30/06/2018 Spot Bond			100.00000	33.49628	100.00000	33.25343				0.00	0	0
<b>Total BYA49U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA49U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL08 On 02/11/2016 Spot Bond			9.91500	105.19263	9.91500	105.10846				0.00	0	0
<b>Total CBL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	102.59557				0.00	0	0
<b>Total CBL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL12 On 06/09/2018 Spot Bond			15.35000	92.97808	15.35000	98.50108				0.00	0	0
<b>Total CBL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	102.40169				0.00	0	0
<b>Total CBL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			13.15000	97.62361	13.15000	97.52230				0.00	0	0
<b>Total CBL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL16 On 18/05/2017 Spot Bond			9.12500	102.83104	9.12500	102.75627				0.00	0	55,000
<b>Total CBL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,000</b>
<b>Total For CBL16</b>										<b>0.00</b>	<b>0</b>	<b>55,000</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	97.56232				0.00	0	0
<b>Total CBL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			13.15000	95.15031	13.15000	95.05157				0.00	0	0
<b>Total CBL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	100.33630				0.00	0	200,000,000
<b>Total CBL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CBL20</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL22 On 06/05/2020 Spot Bond			10.08000	97.86411	10.08000	97.78569				0.00	0	0
<b>Total CBL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.21686				0.00	0	20,000,000
<b>Total CBL23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For CBL23</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	100.66722				0.00	0	0
<b>Total CBL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	100.48335				0.00	0	0
<b>Total CBL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL26 On 06/05/2021 Spot Bond			10.38000	106.09524	10.38000	106.00776				0.00	0	0
<b>Total CBL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			10.40500	112.65033	10.40500	112.55670				0.00	0	0
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			10.46000	108.48948	10.46000	108.39885				0.00	0	350,000,000
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
CCT03 On 15/03/2025 Spot Bond			10.48000	108.83063	10.48000	108.74005				0.00	0	0
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.73608				0.00	0	0
<b>Total CGR10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.72566				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	111.58330	10.00000	111.49620				0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.30089				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.92028			0.00	0	0
<b>Total CGR16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.98119			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	22.28251	100.00000	22.12096			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	32.62259	100.00000	32.38607			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	32.56558	100.00000	32.32948			0.00	0	0
<b>Total CGR20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	101.47443			0.00	0	0
<b>Total CGR21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	100.44829			0.00	0	0
<b>Total CGR22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	100.56883			0.00	0	0
<b>Total CGR23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	100.61658			0.00	0	0
<b>Total CGR24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.87143			0.00	0	0
<b>Total CGR25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	101.49664			0.00	0	0
<b>Total CGR26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.59349				0.00	0	0
<b>Total CIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.64724				0.00	0	0
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.70918				0.00	0	0
<b>Total CIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	99.92036				0.00	0	0
<b>Total CIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	99.91422				0.00	0	0
<b>Total CIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG09L On 07/06/2019 Spot Bond			100.00000	21.65305	100.00000	21.45088				0.00	0	0
<b>Total CIG09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	100.80462				0.00	0	0
<b>Total CIG10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.82480				0.00	0	0
<b>Total CIG11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.85712				0.00	0	0
<b>Total CIG12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG12</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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>
CLN184 On 01/07/2021 Spot Bond			10.11000	101.59383	10.11000	101.51217				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>
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	100.00000				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	129.72142	3.14000	131.90572				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	99.95481	8.25000	99.88712				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			2.95000	140.85251	2.95000	134.40755				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	139.44519	2.40000	133.07019				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				100.00000	0.00000	102.36498				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			9.25500	102.98052	9.25500	102.90320				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				100.00000	0.00000	100.94808				0.00	0	0
<b>Total CLN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.94808				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22 On 20/10/2016 Spot Bond			9.30500	102.95765	9.30500	102.87999			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>
CLN22 On 20/10/2016 Spot Bond			9.30500	102.95765	9.30500	102.87999			0.00	0	0
<b>Total CLN222 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN222</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 09/12/2016 Spot Bond			9.35500	101.68176	9.35500	101.60562			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>
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	101.79300			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>
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	101.94977			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>
CLN23 On 25/11/2020 Spot Bond			10.00000	111.58300	10.00000	111.49600			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>
CLN23 On 25/11/2020 Spot Bond			10.00000	111.58300	10.00000	111.49600			0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	100.27393			0.00	0	0
<b>Total CLN237 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN239 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.04716			0.00	0	0
<b>Total CLN241 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			13.50000	91.59727	13.50000	91.49977			0.00	0	0
<b>Total CLN242 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			9.35000	100.12423	9.35000	100.04967			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.77702				0.00	0	0
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.66980				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.80526				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.80526				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.80526				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	101.64975				0.00	0	0
<b>Total CLN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 26/03/2019 Spot Bond			9.58000	104.23263	9.58000	104.15316				0.00	0	0
<b>Total CLN262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	100.94169				0.00	0	0
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	103.34194				0.00	0	0
<b>Total CLN269 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN269</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.83298				0.00	0	0
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.68361				0.00	0	0
<b>Total CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	101.80959			0.00	0	0
<b>Total CLN274 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	100.09744			0.00	0	0
<b>Total CLN275 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	100.02651			0.00	0	0
<b>Total CLN277 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.89177			0.00	0	0
<b>Total CLN278 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	102.35307			0.00	0	0
<b>Total CLN280 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	100.55903			0.00	0	0
<b>Total CLN288 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	100.09638			0.00	0	0
<b>Total CLN289 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.78987			0.00	0	0
<b>Total CLN290 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.71092			0.00	0	0
<b>Total CLN291 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	102.76800			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	111.58300	10.00000	111.49600			0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	101.55301			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	101.69462				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	101.57282				0.00	0	0
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	101.89692				0.00	0	0
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.55309				0.00	0	0
<b>Total CLN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.80917				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	101.61677				0.00	0	0
<b>Total CLN299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	155.89809				0.00	0	0
<b>Total CLN300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.48679				0.00	0	0
<b>Total CLN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	156.49492				0.00	0	0
<b>Total CLN302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	155.19857				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	156.06502				0.00	0	0
<b>Total CLN304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	100.30984				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000					0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN314 On 14/11/2022 Spot Bond			11.07500	95.97970	11.07500	95.89540				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			11.59500	97.52003	11.59500	97.43046				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.55489				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.92422				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.30396				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.83467				0.00	0	0
<b>Total CLN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.70743				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 30/04/2018 Spot Bond			8.80500	102.83699	8.80500	102.80149				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>
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.84159				0.00	0	0
<b>Total CLN322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN322</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 CLN323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.78759				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>
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.81494				0.00	0	0
<b>Total CLN325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.81494				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.92050			0.00	0	0
<b>Total CLN327 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.82953			0.00	0	0
<b>Total CLN328 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.97538			0.00	0	0
<b>Total CLN332 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	101.55489			0.00	0	0
<b>Total CLN335 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN335</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	134.35283			0.00	0	0
<b>Total CLN337 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	100.77127			0.00	0	0
<b>Total CLN339 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	102.18842			0.00	0	0
<b>Total CLN340 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	101.56263			0.00	0	0
<b>Total CLN341 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	102.04797			0.00	0	0
<b>Total CLN343 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.62883			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				100.00000	0.00000	101.86943			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				100.00000	0.00000	100.76501			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34( On 30/06/2017 Spot Bond				100.00000	0.00000	101.52394				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>
CLN35( On 28/10/2018 Spot Bond				100.00000	0.00000	100.72499				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>
CLN35( On 28/05/2019 Spot Bond				100.00000	0.00000	99.93086				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>
CLN35( 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>
CLN35( On 30/04/2018 Spot Bond				100.00000	0.00000	100.66029				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>
CLN35( On 24/07/2017 Spot Bond				100.00000	0.00000	100.83035				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>
CLN36( On 20/03/2019 Spot Bond				100.00000	0.00000	101.58876				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>
CLN36( On 20/03/2024 Spot Bond			10.25500	106.15632	10.25500	106.06980				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond				100.00000	0.00000	101.71176				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>
CLN36( On 06/08/2023 Spot Bond				100.00000	0.00000	100.55066				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>
CLN36( On 20/03/2024 Spot Bond			12.39500	108.51158	12.39500	108.40524				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>
CLN36( On 06/08/2023 Spot Bond				100.00000	0.00000	100.56995				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN367 On 06/08/2023 Spot Bond			12.42500	102.11962	12.42500	102.01932			0.00	0	0
<b>Total CLN367 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN368 On 26/07/2022 Spot Bond			10.02000	105.68958	10.02000	105.60537			0.00	0	0
<b>Total CLN368 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	100.56995			0.00	0	0
<b>Total CLN369 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.84565			0.00	0	0
<b>Total CLN370 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	83.14678			0.00	0	0
<b>Total CLN371 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.68893			0.00	0	0
<b>Total CLN372 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	101.71993			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>
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	101.72009			0.00	0	0
<b>Total CLN374 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	101.61213			0.00	0	0
<b>Total CLN375 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/03/2021 Spot Bond			9.78000	104.69779	9.78000	104.61632			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>
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	101.37331			0.00	0	0
<b>Total CLN377 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.87511			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN379 On 20/03/2024 Spot Bond			10.98000	102.45865	10.98000	102.36940				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/09/2024 Spot Bond			11.00000	104.82679	11.00000	104.73532				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	101.90202				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.86320				0.00	0	0
<b>Total CLN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond			12.18500	104.52263	12.18500	104.42188				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	102.06241				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	101.71981				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.89136				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	101.82032				0.00	0	0
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN389 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN389</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	101.38342				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>
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	101.64718				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848			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>
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	101.72904			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>
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	99.84038			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>
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	101.85684			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>
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	102.90416			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>
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.29453			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>
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	100.29306			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				100.00000	0.00000	101.72894			0.00	0	0
<b>Total CLN400 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	101.92027			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>
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.46203			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>
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	101.46203			0.00	0	0
<b>Total CLN403 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN403</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	100.12461			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	89.63876				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	101.73805				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>
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	101.17209				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.90208				0.00	0	0
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.91119				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	101.17734				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.88387				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	102.22980				0.00	0	0
<b>Total CLN414 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN414</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.97494				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>
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	101.24557				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN417 On 20/09/2020 Spot Bond			4.00000	101.75878	4.00000	108.51986				0.00	0	0
<b>Total CLN417 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN417</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	101.89031				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	102.06603			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>
CLN420 On 18/04/2028 Spot Bond			7.01000	44.85405	7.01000	45.43169			0.00	0	0
<b>Total CLN420 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	102.08424			0.00	0	0
<b>Total CLN421 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 26/01/2021 Spot Bond				100.00000	0.00000	101.09426			0.00	0	0
<b>Total CLN422 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	101.09426			0.00	0	0
<b>Total CLN423 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	102.74798			0.00	0	0
<b>Total CLN424 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN424</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	102.53903			0.00	0	0
<b>Total CLN425 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN425</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	102.74798			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>
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	105.47186			0.00	0	0
<b>Total CLN427 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN427</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	102.47540			0.00	0	0
<b>Total CLN428 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN428</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	101.95707			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN43( On 20/12/2020 Spot Bond				100.00000	0.00000	108.25588			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>
CLN43( On 20/12/2020 Spot Bond				100.00000	0.00000	102.77854			0.00	0	0
<b>Total CLN431 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN431</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43( On 20/12/2020 Spot Bond				100.00000	0.00000	102.93862			0.00	0	0
<b>Total CLN432 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43( On 20/12/2020 Spot Bond				100.00000	0.00000	103.04750			0.00	0	0
<b>Total CLN433 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43( On 20/12/2020 Spot Bond				100.00000	0.00000	109.01051			0.00	0	0
<b>Total CLN434 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43( On 30/06/2017 Spot Bond				100.00000	0.00000	101.43107			0.00	0	0
<b>Total CLN435 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN435</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43( On 20/12/2020 Spot Bond				100.00000	0.00000	101.89301			0.00	0	0
<b>Total CLN436 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43( On 20/12/2020 Spot Bond				100.00000	0.00000	101.78611			0.00	0	0
<b>Total CLN437 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43( On 22/01/2017 Spot Bond				100.00000	0.00000	103.53030			0.00	0	0
<b>Total CLN438 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN438</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43( On 03/02/2021 Spot Bond				100.00000	0.00000	100.60681			0.00	0	0
<b>Total CLN439 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44( On 20/03/2021 Spot Bond				100.00000	0.00000	109.89948			0.00	0	0
<b>Total CLN440 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN440</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44( On 20/03/2021 Spot Bond				100.00000	0.00000	103.35545			0.00	0	0
<b>Total CLN441 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN441</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN442 On 07/06/2017 Spot Bond				100.00000	0.00000	101.38706				0.00	0	0
<b>Total CLN442 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN442</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN443 On 06/09/2016 Spot Bond				100.00000	0.00000	101.38972				0.00	0	0
<b>Total CLN443 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN443</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN444 On 23/05/2021 Spot Bond				100.00000	0.00000	100.02272				0.00	0	0
<b>Total CLN444 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN444</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN445 On 24/05/2021 Spot Bond			10.45000	106.23235	10.45000	106.14417				0.00	0	0
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	100.72452				0.00	0	0
<b>Total CLN446 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN446</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	101.26731				0.00	0	0
<b>Total CLN447 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN447</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN448 On 20/06/2017 Spot Bond				100.00000	0.00000	100.91694				0.00	0	0
<b>Total CLN448 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN448</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN449 On 20/09/2017 Spot Bond				100.00000	0.00000	101.23515				0.00	0	0
<b>Total CLN449 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN449</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	101.27682				0.00	0	0
<b>Total CLN450 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN450</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN451 On 20/06/2017 Spot Bond				100.00000	0.00000	101.21779				0.00	0	0
<b>Total CLN451 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN451</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN452 On 31/01/2022 Spot Bond			3.65000	133.14765	3.65000	133.08716				0.00	0	0
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN453 On 31/01/2025 Spot Bond			5.59000	94.72649	5.59000	95.46027				0.00	0	0
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN45 On 31/01/2025 Spot Bond			5.23000	97.38494	5.23000	98.07286				0.00	0	0
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	192.36902				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			8.88500	97.45401	8.88500	97.38459				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			8.50000	38.61735	8.50000	170.04524				0.00	0	0
<b>Total CLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			8.50000	39.11248	8.50000	170.49732				0.00	0	0
<b>Total CLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.23404				0.00	0	0
<b>Total CLNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	101.27064				0.00	0	0
<b>Total CLNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	101.81120				0.00	0	0
<b>Total CLNF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	101.70910				0.00	0	0
<b>Total CLNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	101.72922				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>
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	101.24036				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	101.74746				0.00	0	0
<b>Total CLNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	100.83467				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	101.61249				0.00	0	0
<b>Total CLNF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.68360				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	99.85006				0.00	0	0
<b>Total CLNF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	101.68354				0.00	0	0
<b>Total CLNF14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	101.74717				0.00	0	0
<b>Total CLNF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	99.99982				0.00	0	0
<b>Total COH001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.15925				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			9.43500	105.48645	9.43500	105.41610				0.00	0	0
<b>Total COJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ04 On 05/06/2018 Spot Bond			9.22000	101.71349	9.22000	101.63837				0.00	0	830,270,000
<b>Total COJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>830,270,000</b>
<b>Total For COJ04</b>										<b>0.00</b>	<b>0</b>	<b>830,270,000</b>
COJ05 On 05/06/2023 Spot Bond			9.83000	114.33874	9.83000	114.24885		179,600,000,000,000.00	120,000,000,000	21,900,000,000		
<b>Total COJ05 SPOT</b>								<b>'9,600,000,000,000.00</b>	<b>120,000,000,000</b>	<b>21,900,000,000</b>		
<b>Total For COJ05</b>								<b>'9,600,000,000,000.00</b>	<b>120,000,000,000</b>	<b>21,900,000,000</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
COJ07 On 23/03/2021 Spot Bond			9.99000	107.48403	9.99000	107.39864			0.00	0	0
<b>Total COJ07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ08 On 22/06/2026 Spot Bond			10.74000	106.36617	10.74000	106.27500			0.00	0	0
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJG0 On 09/06/2024 Spot Bond			10.14500	102.40714	10.14500	102.32410			0.00	0	0
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COT01 On 03/04/2023 Spot Bond			10.32000	97.97887	10.32000	97.89809			0.00	0	0
<b>Total COT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			11.23000	97.51469	11.23000	97.42740			0.00	0	350,000,000
<b>Total COT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For COT02</b>									<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
COT03 On 05/06/2028 Spot Bond			11.23000	90.76064	11.23000	90.67940			0.00	0	0
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CPL003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL01U On 12/12/2019 Spot Bond			100.00000	15.52947	100.00000	15.41688			0.00	0	0
<b>Total CPL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CPL021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CPL022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CPL024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL02U On 12/03/2020 Spot Bond			100.00000	13.38257	100.00000	13.28554			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL03L On 12/12/2018 Spot Bond			100.00000	22.51829	100.00000	22.35503			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	99.18479	100.00000	100.00000			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	21.85311	100.00000	21.69468			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	23.33571	100.00000	23.16653			0.00	0	0
<b>Total CPL06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.75500	96.81852	11.75500	96.72840			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	33.06659	100.00000	32.82686			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	25.46241	100.00000	25.27781			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	33.74592	100.00000	33.50127			0.00	0	0
<b>Total DEN40U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN40U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			8.24000	101.43848	8.24000	101.37173			0.00	0	0
<b>Total DENG44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			6.86000	102.84399	6.86000	102.78745			0.00	0	0
<b>Total DENG44/R203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	100.15892			0.00	0	0
<b>Total DENG58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	100.52028			0.00	0	0
<b>Total DENG59 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG59</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	100.71918				0.00	0	0
<b>Total DENG61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	99.93107				0.00	0	0
<b>Total DENG62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	99.78465				0.00	0	0
<b>Total DENG63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.89298				0.00	0	0
<b>Total DLTB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.20551				0.00	0	0
<b>Total DLTB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB03 On 09/10/2017 Spot Bond			100.00000	44.25602	100.00000	43.93516				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	44.25602	100.00000	43.93516				0.00	0	0
<b>Total DLTB03/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB03/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DNG60 On 04/08/2017 Spot Bond			100.00000	60.22434	100.00000	59.86736				0.00	0	0
<b>Total DNG60U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DNG60U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	102.18472				0.00	0	0
<b>Total DOL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.24296				0.00	0	0
<b>Total DOL004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	101.92980				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>
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	63.80880				0.00	0	0
<b>Total DOL009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			9.52000	99.89701	9.52000	99.82088				0.00	0	0
<b>Total DV2021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV22 On 07/02/2020 Spot Bond			9.45000	100.55353	9.45000	100.47787			0.00	0	19,200,000
<b>Total DV22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>19,200,000</b>
<b>Total For DV22</b>									<b>0.00</b>	<b>0</b>	<b>19,200,000</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	15.48235	100.00000	15.38034			0.00	0	0
<b>Total DV22/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV22/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV23 On 27/02/2023 Spot Bond			9.78500	101.06883	9.78500	100.98987			0.00	0	225,650,000
<b>Total DV23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>225,650,000</b>
<b>Total For DV23</b>									<b>0.00</b>	<b>0</b>	<b>225,650,000</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	10.50865	100.00000	10.43916			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	10.50865	100.00000	10.43916			0.00	0	0
<b>Total DV23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV24 On 18/02/2024 Spot Bond			9.85500	99.42496	9.85500	99.34701			0.00	0	50,000
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>50,000</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	100.28325	9.69000	100.20592			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.28325	9.69000	100.20592			0.00	0	0
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			10.63000	96.67907	10.63000	96.59747			0.00	0	0
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	100.29496	10.10000	100.21443			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.29496	10.10000	100.21443			0.00	0	0
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01:On 24/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total DVC015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01:On 16/09/2016 Spot Bond				100.00000	0.00000	101.56606			0.00	0	0
<b>Total DVC017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01:On 24/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total DVC018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For DVC018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01: On 01/12/2016 Spot Bond				100.00000	0.00000	99.86635				0.00	0	0
<b>Total DVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	100.04214				0.00	0	0
<b>Total DVC020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02: On 24/02/2017 Spot Bond				100.00000	0.00000	104.17482				0.00	0	0
<b>Total DVC021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02: On 16/09/2016 Spot Bond				100.00000	0.00000	101.53636				0.00	0	0
<b>Total DVC022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	101.58006				0.00	0	0
<b>Total DVC023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	103.78240				0.00	0	0
<b>Total DVC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16: On 19/11/2016 Spot Bond				100.00000	0.00000	100.17250				0.00	0	0
<b>Total DVF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17: On 18/03/2017 Spot Bond				100.00000	0.00000	101.41937				0.00	0	0
<b>Total DVF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF18: On 30/03/2018 Spot Bond				100.00000	0.00000	101.04158				0.00	0	0
<b>Total DVF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF19: On 31/05/2019 Spot Bond				100.00000	0.00000	100.00821				0.00	0	0
<b>Total DVF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170: On 01/08/2020 Spot Bond			8.45000	117.58146	8.45000	117.50215				0.00	0	0
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170/R: On 01/08/2020 Spot Bond			100.00000	17.94911	100.00000	17.83084				0.00	0	0
<b>Total E170/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For E170/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN20 On 14/03/2020 Spot Bond			9.42000	105.07611	9.42000	104.99729				0.00	0	0
<b>Total ECN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			9.58000	105.16018	9.58000	105.07998				0.00	0	0
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			9.78500	105.39889	9.78500	105.31684				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			2.96500	107.13001	2.96500	107.08723				0.00	0	0
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	101.02820				0.00	0	0
<b>Total EFS00B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS00B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFS0A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.83401				0.00	0	0
<b>Total EFS0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0C On 28/10/2023 Spot Bond			100.00000	17.76412	100.00000	17.63533				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			2.38000	107.25621	2.38000	107.21841				0.00	0	0
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037/I On 31/01/2037 Spot Bond			2.25000	109.54492	2.25000	109.50746				0.00	0	0
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For EL037/I2038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 02/05/2028 Spot Bond			2.33000	131.39846	2.33000	131.35270			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			2.33000	118.55963	2.33000	118.51834		3,728,000,000,000.00	1,600,000,000	1,600,000,000	
<b>Total EL29 SPOT</b>								<b>3,728,000,000,000.00</b>	<b>1,600,000,000</b>	<b>1,600,000,000</b>	
<b>Total For EL29</b>								<b>3,728,000,000,000.00</b>	<b>1,600,000,000</b>	<b>1,600,000,000</b>	
EL30 On 29/07/2030 Spot Bond			2.33000	117.81305	2.33000	117.77202		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			2.31500	110.61800	2.31500	110.57949		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			2.36000	107.67956	2.36000	107.64179		0.00	0	0	
<b>Total EL36 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EL36</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	109.54492	2.25000	109.50746		0.00	0	0	
<b>Total EL36/I2038 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EL36/I2038</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM01 On 28/07/2020 Spot Bond			9.91000	102.96676	9.91000	102.88560		0.00	0	100,000,000	
<b>Total EMM01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>100,000,000</b>	
<b>Total For EMM01</b>								<b>0.00</b>	<b>0</b>	<b>100,000,000</b>	
EMM02 On 11/03/2021 Spot Bond			9.65000	108.82957	9.65000	108.74599		0.00	0	0	
<b>Total EMM02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			10.28000	101.96450	10.28000	101.88120		0.00	0	100,000,000	
<b>Total EMM03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>100,000,000</b>	
<b>Total For EMM03</b>								<b>0.00</b>	<b>0</b>	<b>100,000,000</b>	
EMM04 On 16/05/2028 Spot Bond			10.09000	96.24282	10.09000	98.79302		0.00	0	0	
<b>Total EMM04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			10.35500	106.07240	10.35500	105.07534		0.00	0	2,999,999,700	
<b>Total EMM05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>2,999,999,700</b>	
<b>Total For EMM05</b>								<b>0.00</b>	<b>0</b>	<b>2,999,999,700</b>	
EMM06 On 23/06/2025 Spot Bond			10.38000	101.10710	10.38000	101.33042		0.00	0	0	
<b>Total EMM06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	99.93158				0.00	0	0
<b>Total EPF002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.75512				0.00	0	0
<b>Total EPF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.45656				0.00	0	0
<b>Total EPF004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.44194				0.00	0	0
<b>Total EPF005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	100.16854				0.00	0	0
<b>Total EPF006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	99.83831				0.00	0	0
<b>Total EPF007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF010 On 01/09/2018 Spot Bond			100.00000	16.65558	100.00000	16.53483				0.00	0	0
<b>Total EPF010U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF010U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF020 On 01/09/2019 Spot Bond			100.00000	6.82213	100.00000	6.77267				0.00	0	0
<b>Total EPF020U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF020U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC2 On 04/11/2016 Spot Bond				100.00000	0.00000	100.52518				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>
EPFC2 On 22/02/2017 Spot Bond				100.00000	0.00000	100.09354				0.00	0	0
<b>Total EPFC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC2 On 04/11/2016 Spot Bond				100.00000	0.00000	100.49340				0.00	0	0
<b>Total EPFC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC2 On 06/03/2017 Spot Bond				100.00000	0.00000	100.09187				0.00	0	0
<b>Total EPFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EPFC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC2 On 06/09/2017 Spot Bond				100.00000	0.00000	100.08707				0.00	0	0
<b>Total EPFC27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	98.89250				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>
EQS05 On 25/04/2017 Spot Bond			100.00000	61.04439	100.00000	60.60181				0.00	0	0
<b>Total EQS05/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	97.67137				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			12.65000	97.66881	12.65000	97.57065				0.00	0	0
<b>Total EQS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	99.31929				0.00	0	0
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond			100.00000	24.53114	100.00000	24.35329				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	24.65511	100.00000	24.47636				0.00	0	0
<b>Total EQS08A/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	99.36559				0.00	0	0
<b>Total EQS09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.23155				0.00	0	0
<b>Total ERS3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.23116				0.00	0	0
<b>Total ERS3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ERS3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.24355				0.00	0	0
<b>Total ERS3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.25472				0.00	0	0
<b>Total ERS3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERSA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 25/11/2020 Spot Bond			10.00000	111.58300	10.00000	111.49600				0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERSA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.22332				0.00	0	0
<b>Total ERSA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERSA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.22064				0.00	0	0
<b>Total ERSA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.21486				0.00	0	0
<b>Total ERSA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERSA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	100.22329				0.00	0	0
<b>Total ERSA20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.23139				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ERSA21</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.22169			0.00	0	0
<b>Total ERSA22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.22915			0.00	0	0
<b>Total ERSA23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES18 On 20/04/2018 Spot Bond			8.27000	104.76812	8.27000	104.69856		1,050,290,000,000.00	127,000,000	41,398,554,500	
<b>Total ES18 SPOT</b>								<b>1,050,290,000,000.00</b>	<b>127,000,000</b>	<b>41,398,554,500</b>	
<b>Total For ES18</b>								<b>1,050,290,000,000.00</b>	<b>127,000,000</b>	<b>41,398,554,500</b>	
ES18/R On 20/04/2018 Spot Bond			9.25000	103.28945	9.25000	103.21293		0.00	0	0	
<b>Total ES18/R204 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES18/R204</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			8.91500	106.14348	8.91500	106.06803		18,090,077,295,000.00	2,029,173,000	3,829,965,100	
<b>Total ES23 SPOT</b>								<b>18,090,077,295,000.00</b>	<b>2,029,173,000</b>	<b>3,829,965,100</b>	
<b>Total For ES23</b>								<b>18,090,077,295,000.00</b>	<b>2,029,173,000</b>	<b>3,829,965,100</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.93239	10.00000	100.85213		0.00	0	0	
<b>Total ES23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.36000	93.75775	9.36000	93.68748		18,940,896,000,000.00	2,023,600,000	13,314,745,000	
<b>Total ES26 SPOT</b>								<b>18,940,896,000,000.00</b>	<b>2,023,600,000</b>	<b>13,314,745,000</b>	
<b>Total For ES26</b>								<b>18,940,896,000,000.00</b>	<b>2,023,600,000</b>	<b>13,314,745,000</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.18429	7.85000	103.11919		0.00	0	0	
<b>Total ES26/R186 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES26/R186</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			10.52500	79.65628	9.98000	83.20434		21,260,500,000,000.00	2,020,000,000	64,263,980,000	
<b>Total ES33 SPOT</b>								<b>21,260,500,000,000.00</b>	<b>2,020,000,000</b>	<b>64,263,980,000</b>	
<b>Total For ES33</b>								<b>21,260,500,000,000.00</b>	<b>2,020,000,000</b>	<b>64,263,980,000</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.39772	7.50000	103.33567		0.00	0	0	
<b>Total ES33/R209 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES33/R209</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			10.09000	88.40652	10.09000	88.33521		82,738,000,000.00	8,200,000	51,710,000,000	
<b>Total ES42 SPOT</b>								<b>82,738,000,000.00</b>	<b>8,200,000</b>	<b>51,710,000,000</b>	
<b>Total For ES42</b>								<b>82,738,000,000.00</b>	<b>8,200,000</b>	<b>51,710,000,000</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.90722	8.50000	102.83702		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.72105				0.00	0	7,500,000,000
<b>Total EXX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,000</b>
<b>Total For EXX01</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,000</b>
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	97.94041				0.00	0	0
<b>Total EXX02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF01U On 01/11/2018 Spot Bond			100.00000	22.95719	100.00000	22.74285				0.00	0	0
<b>Total FIF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF02U On 01/11/2018 Spot Bond			100.00000	23.06123	100.00000	22.84591				0.00	0	0
<b>Total FIF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF03U On 01/11/2018 Spot Bond			100.00000	23.19365	100.00000	22.97709				0.00	0	0
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF04U On 01/11/2018 Spot Bond			100.00000	23.32606	100.00000	23.10827				0.00	0	0
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.10014				0.00	0	0
<b>Total FIFB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	99.93020				0.00	0	0
<b>Total FIFB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.02218				0.00	0	0
<b>Total FIFB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	99.93116				0.00	0	0
<b>Total FIFB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	99.88235				0.00	0	0
<b>Total FIFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.51947				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	101.16325				0.00	0	0
<b>Total FIFC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	101.86432				0.00	0	0
<b>Total FIFC27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC29 On 06/12/2016 Spot Bond				100.00000	0.00000	101.79839				0.00	0	0
<b>Total FIFC29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	100.32058				0.00	0	0
<b>Total FIFC31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	0.24712	100.00000	0.24533				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	0.24712	100.00000	0.24533				0.00	0	0
<b>Total FPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR002L On 02/08/2023 Spot Bond			100.00000	11.14878	100.00000	11.06795				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	10.85588	100.00000	10.77717				0.00	0	0
<b>Total FR003U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.74965				0.00	0	0
<b>Total FR2A4A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.75947				0.00	0	0
<b>Total FR2A4B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.92628				0.00	0	0
<b>Total FR2A4C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	102.04398				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FR2A4D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			9.76000	99.02650	9.76000	98.94918				0.00	0	0
<b>Total FRB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.69949				0.00	0	0
<b>Total FRB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.83391				0.00	0	0
<b>Total FRB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.16274				0.00	0	0
<b>Total FRB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	102.11188				0.00	0	0
<b>Total FRB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	97.82902				0.00	0	0
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2026 Spot Bond			10.48000	99.48252	10.48000	100.52484				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	103.54380				0.00	0	0
<b>Total FRB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.31590				0.00	0	714,000,000
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>714,000,000</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>0</b>	<b>714,000,000</b>
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	101.49118				0.00	0	0
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17/On 08/01/2027 Spot Bond			100.00000	12.37597	100.00000	12.28624				0.00	0	0
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	101.38068				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB19 On 14/04/2021 Spot Bond			11.68000	106.91361	11.68000	106.81418				0.00	0	0
<b>Total FRB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	101.31777				0.00	0	0
<b>Total FRB20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			10.45000	105.33812	10.45000	105.25021				0.00	0	50,000,000
<b>Total FRBC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For FRBC21</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.69362				0.00	0	10,000,000
<b>Total FRBC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRBC22</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRBI22 On 31/01/2022 Spot Bond			2.25000	141.82480	2.25000	142.72747				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			2.59000	120.42134	2.59000	284.58938				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			2.45500	114.08397	2.45500	121.22694				0.00	0	0
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			3.47000	92.82826	3.47000	159.83972				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			3.22500	103.74099	3.22500	207.58904				0.00	0	0
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI46 On 31/03/2046 Spot Bond			3.70500	93.37633	3.70500	93.89136				0.00	0	0
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 30/11/2020 Spot Bond			7.22500	74.32204	7.22500	73.83537				0.00	0	0
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 28/10/2024 Spot Bond			9.25900	48.53307	9.25900	47.66706				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0: On 10/12/2024 Spot Bond			9.51000	47.12666	9.51000	46.24092				0.00	0	0
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC04: On 15/03/2017 Spot Bond			100.00000	61.41475	100.00000	60.96949				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>
FRC05: On 13/10/2018 Spot Bond			100.00000	24.56221	100.00000	24.33288				0.00	0	0
<b>Total FRC05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC06: On 31/12/2017 Spot Bond			100.00000	45.36646	100.00000	45.03756				0.00	0	0
<b>Total FRC06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	102.66480				0.00	0	0
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	101.99361				0.00	0	0
<b>Total FRC109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.75658				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>
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.90612				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>
FRC11: On 20/06/2017 Spot Bond			7.47000	100.18033	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>
FRC11: On 20/06/2017 Spot Bond			7.47000	100.18033	7.47000	100.00000				0.00	0	0
<b>Total FRC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.90247				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>
FRC11: On 20/06/2017 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 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>
FRC12(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>
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.82407				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>
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	102.03917				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.87512				0.00	0	0
<b>Total FRC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/09/2017 Spot Bond			6.00000	100.14491	6.00000	100.00000				0.00	0	0
<b>Total FRC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	101.97889				0.00	0	0
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	102.38492				0.00	0	0
<b>Total FRC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	102.32123				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2017 Spot Bond			100.09221	45.63897	100.09221	45.30782				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.72367				0.00	0	0
<b>Total FRC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	107.53775				0.00	0	0
<b>Total FRC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.86954				0.00	0	0
<b>Total FRC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond			5.76400	94.09148	5.76400	98.00000				0.00	0	0
<b>Total FRC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.88780				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.74376				0.00	0	0
<b>Total FRC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.79300				0.00	0	0
<b>Total FRC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.27581				0.00	0	0
<b>Total FRC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.76564				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	76.65322	13.22500	76.57196				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.67820				0.00	0	0
<b>Total FRC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.68002				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	102.33988				0.00	0	0
<b>Total FRC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	101.67964				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			3.68500	106.71809	3.68500	110.35837				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				100.00000	0.00000	101.81129				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.81129				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	100.10863				0.00	0	0
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 30/06/2017 Spot Bond				100.00000	0.00000	101.55489				0.00	0	0
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.81129				0.00	0	0
<b>Total FRC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.72003				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.68537				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 06/08/2023 Spot Bond				100.00000	0.00000	100.54584				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/09/2020 Spot Bond				100.00000	0.00000	101.93305				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	103.75104				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.89636				0.00	0	0
<b>Total FRC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.18478				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.18296				0.00	0	0
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.79314				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.79314				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.30370				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.36421				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 25/11/2020 Spot Bond			10.00000	111.58300	10.00000	111.49600				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.88032				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.01498				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC200: On 17/04/2017 Spot Bond				100.00000	0.00000	101.01498				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 06/05/2017 Spot Bond				100.00000	0.00000	100.48315				0.00	0	0
<b>Total FRC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC204: On 06/05/2017 Spot Bond			8.75000	100.54245	8.75000	100.47152				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				100.00000	0.00000	101.76387				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	12.36455	100.00000	12.27490				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	11.43699	100.00000	11.35407				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC208: On 07/10/2020 Spot Bond				100.00000	0.00000	97.56174				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	16.92993	100.00000	16.80719				0.00	0	0
FRC210: On 20/12/2019 Spot Bond				100.00000	0.00000	101.84770				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	59.95062	100.00000	59.51596				0.00	0	0
<b>Total FRC211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC211: On 07/05/2020 Spot Bond				100.00000	0.00000	100.47103				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC212: On 04/06/2021 Spot Bond			100.00000	12.29877	100.00000	12.20960				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>

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 07/11/2017 Spot Bond			100.00000	40.86711	100.00000	40.57082				0.00	0	0
<b>Total FRC214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.47099				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	40.57989	100.00000	40.28569				0.00	0	0
<b>Total FRC216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.47002				0.00	0	0
<b>Total FRC217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.45017				0.00	0	0
<b>Total FRC218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.57661				0.00	0	0
<b>Total FRC219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.54691				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			3.06000	137.11192	3.06000	137.05612				0.00	0	0
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.39286				0.00	0	0
<b>Total FRC222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.38856				0.00	0	0
<b>Total FRC223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.38856				0.00	0	0
<b>Total FRC224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC224</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.10351				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	101.80663			0.00	0	0
<b>Total FRC227 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC227</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	101.64623			0.00	0	0
<b>Total FRC228 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC228</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	101.67103			0.00	0	0
<b>Total FRC229 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC229</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	101.87473			0.00	0	0
<b>Total FRC230 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC230</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	101.49082			0.00	0	0
<b>Total FRC231 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC231</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 31/01/2022 Spot Bond			3.92000	131.37737	3.92000	131.31485			0.00	0	0
<b>Total FRC233 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC233</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	102.62444			0.00	0	0
<b>Total FRC234 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 26/01/2021 Spot Bond				100.00000	0.00000	101.14071			0.00	0	0
<b>Total FRC235 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC235</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	99.80198			0.00	0	0
<b>Total FRC236 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC236</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	102.41791			0.00	0	0
<b>Total FRC237 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC237</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	100.47249			0.00	0	0
<b>Total FRC238 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC238</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	103.90013			0.00	0	0
<b>Total FRC239 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC239</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24( On 19/10/2020 Spot Bond				100.00000	0.00000	104.73064				0.00	0	0
<b>Total FRC240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 08/02/2020 Spot Bond				100.00000	0.00000	99.34961				0.00	0	0
<b>Total FRC241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 08/02/2020 Spot Bond				100.00000	0.00000	98.92887				0.00	0	0
<b>Total FRC242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 19/10/2020 Spot Bond				100.00000	0.00000	102.06749				0.00	0	0
<b>Total FRC243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 08/02/2020 Spot Bond				100.00000	0.00000	102.30810				0.00	0	0
<b>Total FRC244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 19/10/2020 Spot Bond				100.00000	0.00000	102.04729				0.00	0	0
<b>Total FRC245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 19/10/2020 Spot Bond				100.00000	0.00000	101.65223				0.00	0	0
<b>Total FRC246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 08/02/2020 Spot Bond				100.00000	0.00000	100.17486				0.00	0	0
<b>Total FRC247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 08/02/2020 Spot Bond				100.00000	0.00000	87.09106				0.00	0	0
<b>Total FRC248 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC248</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 19/10/2020 Spot Bond				100.00000	0.00000	102.07383				0.00	0	0
<b>Total FRC249 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 19/10/2020 Spot Bond				100.00000	0.00000	82.36897				0.00	0	0
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	102.04619				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.77205				0.00	0	0
<b>Total FRC61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			3.59000	111.62554	3.59000	133.48473				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				100.00000	0.00000	101.89505				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			3.64000	104.54853	3.64000	133.15333				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			3.62000	102.76349	3.62000	133.28577				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			3.86000	100.01557	3.86000	138.65283				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			3.93000	103.08581	3.93000	154.84920				0.00	0	0
<b>Total FRC74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.85167				0.00	0	0
<b>Total FRC76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.68356				0.00	0	0
<b>Total FRC83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.88416				0.00	0	0
<b>Total FRC84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	102.15381				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	102.08460				0.00	0	0
<b>Total FRC87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.83512				0.00	0	0
<b>Total FRC94A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.83329				0.00	0	0
<b>Total FRC96A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC96A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	100.91670				0.00	0	0
<b>Total FRD013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01 On 22/12/2018 Spot Bond			100.00000	23.00120	100.00000	22.83444				0.00	0	0
<b>Total FRD01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD09 On 26/06/2017 Spot Bond			100.00000	63.88610	100.00000	63.42293				0.00	0	0
<b>Total FRD09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD11 On 08/11/2016 Spot Bond			100.00000	83.71560	100.00000	83.14351				0.00	0	0
<b>Total FRD11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD13 On 31/12/2019 Spot Bond			100.00000	16.26081	100.00000	16.14292				0.00	0	0
<b>Total FRD13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.70829				0.00	0	0
<b>Total FRJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	100.78466				0.00	0	2,100,000,000
<b>Total FRJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,000</b>
<b>Total For FRJ18</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,000</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.96441				0.00	1,000,000,000	29,000,000,000
<b>Total FRJ19 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>29,000,000,000</b>
<b>Total For FRJ19</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>29,000,000,000</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.08072				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				100.00000	0.00000	100.48275			0.00	0	20,000,000,000
<b>Total FRJ21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For FRJ21</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.22993			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>
FRS01U On 13/05/2021 Spot Bond			100.00000	3.81047	100.00000	3.78852			0.00	0	0
<b>Total FRS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS02U On 13/05/2021 Spot Bond			100.00000	3.81047	100.00000	3.78852			0.00	0	0
<b>Total FRS02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS100 On 15/01/2024 Spot Bond			2.15800	85.42242	2.15800	114.48142			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			2.48000	111.48207	2.48000	120.79776			0.00	0	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.85737			0.00	0	0
<b>Total FRS102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond			10.38000	101.03566	10.38000	100.95128			0.00	0	0
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 23/01/2024 Spot Bond			10.38000	101.03566	10.38000	100.95128			0.00	0	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 31/01/2038 Spot Bond			2.62000	108.72697	2.62000	117.99907			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			2.66500	223.38935	2.66500	223.30522			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			2.59000	118.63606	2.59000	118.59223			0.00	0	0
<b>Total FRS110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS112 On 07/12/2033 Spot Bond			2.69500	222.51161	2.69500	222.42728				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.84972				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			2.94000	116.85075	2.94000	116.80433				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			2.78500	114.84339	2.78500	114.79918				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			2.78500	114.84339	2.78500	114.79918				0.00	0	0
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			2.81500	121.35681	2.81500	218.95718				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			2.86500	217.61626	2.86500	217.53079				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			2.47000	106.04719	2.47000	106.00908				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			2.89500	171.08604	2.89500	216.68039				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			3.69500	98.94590	3.69500	98.91169				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			3.17000	104.59342	3.17000	164.58103				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			3.51000	89.00412	3.51000	101.91494				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			3.16000	104.72358	3.16000	164.74186			0.00	0	0
<b>Total FRS129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS130 On 11/11/2016 Spot Bond			100.00000	83.14351	100.00000	82.57919			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			3.22000	163.84862	3.22000	163.77961			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			3.40500	202.39552	3.40500	202.82717			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				100.00000	0.00000	83.74163			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			3.44000	89.71304	3.44000	103.08008			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			3.69500	86.03458	3.69500	98.91169			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			3.22000	92.80267	3.22000	106.84833			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			3.03000	166.91709	3.03000	166.84934			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			3.17500	209.02339	3.17500	208.93606			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>
FRS140 On 19/09/2016 Spot Bond				100.00000	0.00000	101.46935			0.00	0	0
<b>Total FRS140 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS140</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS141 On 03/10/2016 Spot Bond				100.00000	0.00000	106.75822			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS142 On 31/03/2028 Spot Bond			3.16000	164.81050	3.16000	164.74186			0.00	0	0
<b>Total FRS142 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS143 On 31/03/2028 Spot Bond			3.16000	164.81050	3.16000	164.74186			0.00	0	0
<b>Total FRS143 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS144 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS144 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS144</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS145 On 31/03/2028 Spot Bond			3.45000	96.02377	3.45000	160.15083			0.00	0	0
<b>Total FRS145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS146 On 31/01/2025 Spot Bond			3.24000	114.20734	3.24000	114.15921			0.00	0	0
<b>Total FRS146 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS146</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS147 On 31/01/2022 Spot Bond			2.76000	139.17935	2.76000	139.12605			0.00	0	0
<b>Total FRS147 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS148 On 06/05/2021 Spot Bond				100.00000	0.00000	79.81000			0.00	0	0
<b>Total FRS148 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS148</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS149 On 31/03/2028 Spot Bond			3.51000	159.12778	3.51000	159.21959			0.00	0	0
<b>Total FRS149 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS149</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS150 On 31/03/2028 Spot Bond			3.55000	158.49491	3.55000	158.60228			0.00	0	0
<b>Total FRS150 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS151 On 31/01/2025 Spot Bond			3.21000	114.46864	3.21000	114.42067			0.00	0	0
<b>Total FRS151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			3.52000	158.89922	3.52000	159.06499			0.00	0	0
<b>Total FRS152 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS153 On 31/03/2028 Spot Bond			3.56000	157.84766	3.56000	158.44838			0.00	0	0
<b>Total FRS153 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS153</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS154 On 08/08/2017 Spot Bond				100.00000	0.00000	100.41448				0.00	0	0
<b>Total FRS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.35000	122.19030	2.35000	288.77553				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			2.24000	123.01142	2.24000	290.71870				0.00	0	0
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			2.96000	117.75374	2.96000	278.27676				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			2.72000	100.36574	2.72000	139.40473				0.00	0	0
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.75788				0.00	0	0
<b>Total FRS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			2.25000	142.77628	2.25000	142.72747				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>
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.27172				0.00	0	0
<b>Total FRS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.56464				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			2.46000	118.00906	2.46000	117.96673				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	65.93257	104.97509	65.43343				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	69.56476	101.07593	69.05557				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74 On 14/06/2017 Spot Bond			100.44759	64.93533	100.44759	64.46267			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	67.85494	100.76967	67.35962			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			2.18500	126.67326	2.18500	126.63050			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			2.40000	97.12331	2.40000	121.74020			0.00	0	0
<b>Total FRS85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.33735			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			2.43000	96.89996	2.43000	121.45994			0.00	0	0
<b>Total FRS87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	99.92351			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			2.44000	121.52333	2.44000	287.19717			0.00	0	0
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.45323			0.00	0	0
<b>Total FRS94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	99.93002			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.15500	103.65457	7.15500	103.59385			0.00	0	0
<b>Total FRX16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX17 On 15/09/2017 Spot Bond			8.35500	103.99243	8.35500	103.92307			0.00	0	0
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			8.48000	106.91825	8.48000	106.84548			0.00	0	0
<b>Total FRX18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX19 On 15/11/2019 Spot Bond			8.81000	103.09034	8.81000	103.01791			0.00	0	890,000
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>890,000</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>890,000</b>
FRX20 On 01/10/2020 Spot Bond			9.06000	102.53146	9.06000	102.45702			0.00	0	0
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX23 On 28/02/2023 Spot Bond			9.73500	90.55551	9.73500	90.48576			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			9.90000	107.04662	9.90000	106.96188			0.00	0	0
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			10.24000	99.28750	10.24000	99.20626			0.00	0	500,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRX30 On 31/01/2030 Spot Bond			10.37000	96.31258	10.37000	96.23323		7,259,000,000,000.00		700,000,000	900,000,000
<b>Total FRX30 SPOT</b>								<b>7,259,000,000,000.00</b>		<b>700,000,000</b>	<b>900,000,000</b>
<b>Total For FRX30</b>								<b>7,259,000,000,000.00</b>		<b>700,000,000</b>	<b>900,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.43000	93.33096	10.43000	93.25363			0.00	0	0
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			10.54000	80.15002	10.54000	80.08257			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.54674			0.00	0	1,914,900
<b>Total FS1A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,914,900</b>
<b>Total For FS1A4</b>									<b>0.00</b>	<b>0</b>	<b>1,914,900</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.59232			0.00	0	0
<b>Total FS1A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	102.13335			0.00	0	0
<b>Total FS1B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.72003			0.00	0	0
<b>Total FS1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.95703			0.00	0	0
<b>Total FS1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.09242			0.00	0	0
<b>Total FS2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	99.99236			0.00	0	0
<b>Total FS2A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.09533			0.00	0	0
<b>Total FS2A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.09856			0.00	0	0
<b>Total FS2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.10125			0.00	0	0
<b>Total FS2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.11307			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	5.61889	100.00000	5.57815			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.94269	100.00000	0.93586			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	24.85225	100.00000	24.67208			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	4.16952	100.00000	4.13929			0.00	0	0
<b>Total FS4A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.69953	100.00000	0.69446			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A1L On 20/04/2019 Spot Bond			100.00000	9.82521	100.00000	9.73347				0.00	0	0
<b>Total FS5A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A2L On 20/04/2021 Spot Bond			100.00000	1.74868	100.00000	1.73235				0.00	0	0
<b>Total FS5A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.31123	100.00000	0.30832				0.00	0	0
<b>Total FS5A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A4L On 20/02/2021 Spot Bond			100.00000	2.48122	100.00000	2.46323				0.00	0	0
<b>Total FS5A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS5A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5B1L On 20/02/2021 Spot Bond			100.00000	2.69226	100.00000	2.66713				0.00	0	0
<b>Total FS5B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5C1L On 20/02/2021 Spot Bond			100.00000	2.69226	100.00000	2.66713				0.00	0	0
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1L On 20/02/2021 Spot Bond			100.00000	2.69226	100.00000	2.66713				0.00	0	0
<b>Total FS5D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/02/2021 Spot Bond			100.00000	2.69226	100.00000	2.66713				0.00	0	0
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	101.11380				0.00	0	0
<b>Total GBL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GFC04 On 11/04/2017 Spot Bond			9.80500	103.42034	9.80500	103.33922				0.00	0	1,230,000,000
<b>Total GFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,230,000,000</b>
<b>Total For GFC04</b>										<b>0.00</b>	<b>0</b>	<b>1,230,000,000</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
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.02150			0.00	0	0
<b>Total GH31A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.02219			0.00	0	0
<b>Total GH31A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.02245			0.00	0	0
<b>Total GH31A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.02412			0.00	0	0
<b>Total GH31B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	100.02616			0.00	0	0
<b>Total GH31C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.02743			0.00	0	0
<b>Total GH31D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total GH41U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH41U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total GOVEX1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GPT37 On 26/08/2016 Spot Bond				100.00000	0.00000	101.95342			0.00	0	0
<b>Total GPT37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GPT38 On 29/11/2016 Spot Bond			100.00000	82.97241	100.00000	79.34783		80,000,000,000,000.00	800,000,000	400,000,000	
<b>Total GPT38 SPOT</b>								<b>80,000,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For GPT38</b>								<b>80,000,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
GRB01 On 08/12/2019 Spot Bond			100.00000	15.39263	100.00000	15.28103		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	46.07548	100.00000	45.74144		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB03 On 03/03/2019 Spot Bond			100.00000	17.25109	100.00000	18.97307			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	11.25079	100.00000	11.16921			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>
GRB05 On 10/06/2019 Spot Bond			100.00000	19.99167	100.00000	19.80501			0.00	0	0
<b>Total GRB05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB06 On 10/06/2020 Spot Bond			100.00000	14.28410	100.00000	14.15073			0.00	0	0
<b>Total GRB06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB07 On 31/01/2022 Spot Bond			100.00000	1.97833	100.00000	1.96090			0.00	0	0
<b>Total GRB07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB09 On 31/01/2017 Spot Bond			100.00000	70.19231	100.00000	69.78967			0.00	0	0
<b>Total GRB09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB10 On 31/07/2017 Spot Bond			100.00000	47.40227	100.00000	47.08737			0.00	0	0
<b>Total GRB10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB11 On 31/01/2018 Spot Bond			100.00000	31.65325	100.00000	31.37440			0.00	0	0
<b>Total GRB11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB12 On 31/07/2018 Spot Bond			100.00000	30.59969	100.00000	30.49788			0.00	0	0
<b>Total GRB12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB13 On 31/01/2019 Spot Bond			100.00000	15.82662	100.00000	15.68720			0.00	0	0
<b>Total GRB13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB14 On 31/07/2019 Spot Bond			100.00000	13.59986	100.00000	13.55462			0.00	0	0
<b>Total GRB14U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB14U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB15 On 31/01/2020 Spot Bond			100.00000	7.91331	100.00000	7.84360			0.00	0	0
<b>Total GRB15U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB15U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB16 On 31/07/2020 Spot Bond			100.00000	6.04438	100.00000	6.02427			0.00	0	0
<b>Total GRB16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB17 On 29/01/2021 Spot Bond			100.00000	3.96468	100.00000	3.92945			0.00	0	0
<b>Total GRB17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB18 On 30/07/2021 Spot Bond			100.00000	2.68938	100.00000	2.68043			0.00	0	0
<b>Total GRB18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB19 On 31/01/2022 Spot Bond			100.00000	1.97833	100.00000	1.96090			0.00	0	0
<b>Total GRB19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total GRDB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total GRDC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total GRH1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.05753			0.00	0	0
<b>Total GRH1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.82536			0.00	0	0
<b>Total GRH1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.86850			0.00	0	0
<b>Total GRH1C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total GRH1YU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1YU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.79064			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.79561			0.00	0	0
<b>Total GRT06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.10214			0.00	0	0
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.53398			0.00	0	0
<b>Total GRT08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.13074			0.00	0	0
<b>Total GRT09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.27565			0.00	0	0
<b>Total GRT10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	100.24452			0.00	0	0
<b>Total GRT11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	101.56601			0.00	0	0
<b>Total GRT12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003			0.00	0	0
<b>Total GRX01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	99.77662			0.00	0	0
<b>Total GSIS04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.71955			0.00	0	0
<b>Total GSIZ16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIZ16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	105.97397			0.00	0	0
<b>Total HC1M1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC1M1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HC1M2 On 30/08/2017 Spot Bond				100.00000	0.00000	100.85616			0.00	0	0
<b>Total HC1M2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC1M2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

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				100.00000	0.00000	100.91211			0.00	0	0
<b>Total HCH01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HCH01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HCH01.On 25/10/2016 Spot Bond			100.00000	88.75079	100.00000	88.12431			0.00	0	0
<b>Total HCH01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HCH01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HIL01U On 21/11/2019 Spot Bond			100.00000	12.91180	100.00000	12.81819			0.00	0	0
<b>Total HIL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.79562			0.00	0	0
<b>Total HILB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.59323			0.00	0	0
<b>Total HILB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.45718			0.00	0	0
<b>Total HILB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	101.15785			0.00	0	0
<b>Total HILB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	101.17007			0.00	0	0
<b>Total HILB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	101.18383			0.00	0	0
<b>Total HILB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILC30 On 14/10/2016 Spot Bond				100.00000	0.00000	103.05630			0.00	0	0
<b>Total HILC30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.53564	100.00000	9.46651				0.00	0	0
<b>Total HM1B8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.53564	100.00000	9.46651				0.00	0	0
<b>Total HM1B9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.11554	100.00000	10.04220				0.00	0	0
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.11554	100.00000	10.04220				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	10.86111	100.00000	10.78237				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	10.86111	100.00000	10.78237				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	11.77237	100.00000	11.68702				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1E2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1F2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1G2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.46759				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	111.58300	10.00000	111.49600				0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF05 On 17/02/2017 Spot Bond			9.59500	100.40520	9.59500	100.32950				0.00	0	0
<b>Total HPF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.11200				0.00	0	0
<b>Total HPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.10614				0.00	0	0
<b>Total HPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	101.20463				0.00	0	0
<b>Total HPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	101.09094				0.00	0	0
<b>Total HPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			8.63500	104.39797	8.63500	104.32604				0.00	0	1,790,885,000
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,790,885,000</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>1,790,885,000</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	14.14721	100.00000	14.05399				0.00	0	0
<b>Total HWAY20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2023 Spot Bond			2.23000	123.08640	2.23000	290.89613			0.00	0	300,000,000
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			2.10000	126.94139	2.10000	300.00998			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			2.53000	101.28129	2.53000	101.24451			0.00	0	100,000,000
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			10.12000	93.58248	10.12000	93.50719		7,084,000,000,000.00		700,000,000	6,170,605,000
<b>Total HWAY34 SPOT</b>								<b>7,084,000,000,000.00</b>		<b>700,000,000</b>	<b>6,170,605,000</b>
<b>Total For HWAY34</b>								<b>7,084,000,000,000.00</b>		<b>700,000,000</b>	<b>6,170,605,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.86046	100.00000	9.79549			0.00	0	0
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2035 Spot Bond			10.13000	93.36600	10.13000	93.29081			0.00	0	0
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.86043	100.00000	9.79546			0.00	0	0
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF02 On 30/09/2016 Spot Bond			100.00000	91.93955	100.00000	91.25000			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	91.29315	100.00000	90.62352			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	81.47321	100.00000	80.93126			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>
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	101.02753			0.00	0	0
<b>Total HWF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	111.58300	10.00000	111.49600			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>

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 31/01/2025 Spot Bond			1.87000	126.85187	1.79000	127.59832			59,980,393,616,000.00	32,075,076,800	46,997,485,300
<b>Total I2025 SPOT</b>									<b>59,980,393,616,000.00</b>	<b>32,075,076,800</b>	<b>46,997,485,300</b>
<b>Total For I2025</b>									<b>59,980,393,616,000.00</b>	<b>32,075,076,800</b>	<b>46,997,485,300</b>
I2029 On 31/03/2029 Spot Bond			1.88000	100.70211	1.88000	100.97005			0.00	0	57,397,600,000
<b>Total I2029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>57,397,600,000</b>
<b>Total For I2029</b>									<b>0.00</b>	<b>0</b>	<b>57,397,600,000</b>
I2033 On 28/02/2033 Spot Bond			1.90000	106.50681	1.90000	106.47351			42,277,644,040,000.00	22,251,391,600	23,661,497,900
<b>Total I2033 SPOT</b>									<b>42,277,644,040,000.00</b>	<b>22,251,391,600</b>	<b>23,661,497,900</b>
<b>Total For I2033</b>									<b>42,277,644,040,000.00</b>	<b>22,251,391,600</b>	<b>23,661,497,900</b>
I2038 On 31/01/2038 Spot Bond			1.86000	134.21949	1.86000	134.17783			76,021,439,376,000.00	40,871,741,600	216,612,628,000
<b>Total I2038 SPOT</b>									<b>76,021,439,376,000.00</b>	<b>40,871,741,600</b>	<b>216,612,628,000</b>
<b>Total For I2038</b>									<b>76,021,439,376,000.00</b>	<b>40,871,741,600</b>	<b>216,612,628,000</b>
I2046 On 31/03/2046 Spot Bond			1.93500	134.38827	1.93500	134.34563			82,671,980,256,000.00	42,724,537,600	130,003,384,400
<b>Total I2046 SPOT</b>									<b>82,671,980,256,000.00</b>	<b>42,724,537,600</b>	<b>130,003,384,400</b>
<b>Total For I2046</b>									<b>82,671,980,256,000.00</b>	<b>42,724,537,600</b>	<b>130,003,384,400</b>
I2050 On 31/12/2050 Spot Bond			1.99000	141.62321	1.97000	142.24954			52,588,727,836,000.00	26,426,496,400	109,754,165,100
<b>Total I2050 SPOT</b>									<b>52,588,727,836,000.00</b>	<b>26,426,496,400</b>	<b>109,754,165,100</b>
<b>Total For I2050</b>									<b>52,588,727,836,000.00</b>	<b>26,426,496,400</b>	<b>109,754,165,100</b>
IBL22 On 15/03/2018 Spot Bond			8.46500	106.69230	8.46500	106.62021			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>
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.54194			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			3.40000	99.80893	3.40000	138.92491			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			2.32000	102.39430	2.32000	142.22691			0.00	0	0
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.48866			0.00	1,000,000,000	510,000,000
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>510,000,000</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>510,000,000</b>
IBL39 On 02/04/2018 Spot Bond			8.58500	103.81703	8.58500	103.74552			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.11497			0.00	5,600,000,000	2,800,000,000
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>5,600,000,000</b>	<b>2,800,000,000</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>5,600,000,000</b>	<b>2,800,000,000</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.58300	10.00000	111.49600			0.00	0	0
<b>Total IBL43/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL45 On 21/12/2018 Spot Bond			9.08000	99.28025	9.08000	99.20802			0.00	0	0
<b>Total IBL45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			9.45000	94.63357	9.45000	94.56236			0.00	0	375,000
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>375,000</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>375,000</b>
IBL49 On 02/04/2018 Spot Bond			8.97500	100.58908	8.97500	100.51672			0.00	0	0
<b>Total IBL49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.96868	7.34000	102.90786			0.00	0	0
<b>Total IBL49/R203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL49/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL50 On 02/08/2020 Spot Bond			9.44000	99.56022	9.44000	99.48539			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>
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.98185			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>
IBL55 On 31/07/2018 Spot Bond			8.86000	99.32876	8.86000	99.25858			0.00	0	0
<b>Total IBL55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.64660			0.00	0	0
<b>Total IBL56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.25625			0.00	0	0
<b>Total IBL57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL58 On 13/02/2017 Spot Bond			8.23500	100.45249	8.23500	100.38703		164,700,000,000,000.00	20,000,000,000	10,000,000,000	
<b>Total IBL58 SPOT</b>								<b>164,700,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For IBL58</b>								<b>164,700,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL59 On 17/02/2019 Spot Bond			8.82000	101.14245	8.82000	101.07132				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			9.88500	102.24892	9.88500	102.16852				0.00	0	0
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	102.34848				0.00	0	0
<b>Total IBL61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.74388				0.00	0	0
<b>Total IBL62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.56899				0.00	0	0
<b>Total IBL63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.62516				0.00	0	0
<b>Total IBL64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.68014				0.00	0	0
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.69391				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			3.05000	137.18029	3.05000	137.12455				0.00	0	0
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.40053				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	30.05897	100.00000	29.84105				0.00	0	0
<b>Total IBL69U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL69U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.16742				0.00	0	0
<b>Total IBL73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.17210			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				104.54836	0.00000	100.02205			0.00	0	0
<b>Total IBL76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	100.02269			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			9.93500	103.04434	9.93500	102.96292			0.00	0	370,000
<b>Total IBL78 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>370,000</b>
<b>Total For IBL78</b>									<b>0.00</b>	<b>0</b>	<b>370,000</b>
IBL79 On 27/01/2019 Spot Bond			8.65000	103.76270	8.65000	103.69110			0.00	0	0
<b>Total IBL79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL80U On 02/02/2019 Spot Bond			100.00000	22.21787	100.00000	22.05679			0.00	0	0
<b>Total IBL80U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL80U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL81U On 02/02/2021 Spot Bond			100.00000	11.57047	100.00000	11.48658			0.00	0	0
<b>Total IBL81U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL81U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.69143			0.00	0	450,000,000
<b>Total IBL82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
<b>Total For IBL82</b>									<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	101.59331			0.00	0	0
<b>Total IBL83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL84U On 21/04/2019 Spot Bond			100.00000	19.56735	100.00000	19.38464			0.00	0	0
<b>Total IBL84U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL84U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	100.09872			0.00	0	0
<b>Total IBL85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	100.10187			0.00	0	20,000,000,000
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For IBL86</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL87 On 20/05/2019 Spot Bond			8.95000	104.54715	8.95000	104.47255			0.00	0	0
<b>Total IBL87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88 On 20/05/2021 Spot Bond			9.42000	106.17293	9.42000	106.09329			0.00	0	0
<b>Total IBL88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88/F On 20/05/2021 Spot Bond			100.00000	14.83540	100.00000	14.73765			0.00	0	0
<b>Total IBL88/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total IBL89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL90U On 20/05/2019 Spot Bond			100.00000	18.69400	100.00000	18.51945			0.00	0	0
<b>Total IBL90U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL90U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	99.84092			0.00	0	0
<b>Total IBL91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	101.12799			0.00	0	0
<b>Total IBL92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02572	100.00000	0.02555			0.00	0	0
<b>Total IDC01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.81445			0.00	0	10,000,000
<b>Total IDCG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IDCG01</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.56237			0.00	0	0
<b>Total IDCG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			9.74000	98.23379	9.74000	98.15724			0.00	0	0
<b>Total IDCG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	99.98504			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	99.62658			0.00	0	30,000,000
<b>Total IDCG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For IDCG05</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
IDCG06 On 24/11/2024 Spot Bond			10.33000	98.23038	10.33000	98.14975			0.00	0	0
<b>Total IDCG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.27548			0.00	0	0
<b>Total IDCG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			11.13000	104.27948	11.13000	104.20299			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	100.36888	5.00000	100.32850			0.00	0	0
<b>Total IDCP03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.79706	5.00000	101.75586			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	101.82451	4.00000	101.79164			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	101.46059	4.00000	101.42766			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>
IFC01 On 10/12/2024 Spot Bond			8.73000	101.82502	8.73000	101.75372			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>
IFC02 On 14/04/2021 Spot Bond			8.13000	105.58488	8.13000	105.60353			0.00	0	0
<b>Total IFC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	8.77116	100.00000	8.70756			0.00	0	0
<b>Total IKH1D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN269U On 25/07/2017 Spot Bond			100.00000	55.73627	100.00000	55.33218			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN272U On 10/11/2017 Spot Bond			100.00000	39.29512	100.00000	39.01023				0.00	0	0
<b>Total IN272U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN272U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN276U On 30/06/2021 Spot Bond			100.00000	3.67081	100.00000	3.65001				0.00	0	0
<b>Total IN276U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	10.76738	100.00000	10.68932				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	12.51444	100.00000	13.69033				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	17.15051	100.00000	17.02616				0.00	0	0
<b>Total IN286U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN286U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN289U On 30/06/2025 Spot Bond			100.00000	9.45053	100.00000	9.38792				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	93.71741	100.00000	93.01976				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	13.17871	100.00000	13.08316				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	23.33370	100.00000	25.15610				0.00	0	0
<b>Total IN313U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN313U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN317U On 20/12/2016 Spot Bond			100.00000	79.21149	100.00000	78.71745				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	56.34880	100.00000	55.96504				0.00	0	0
<b>Total IN318U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN318U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN319U On 20/12/2017 Spot Bond			100.00000	40.45285	100.00000	40.17735				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN324U On 01/03/2017 Spot Bond			100.00000	66.44587	100.00000	67.97023			0.00	0	0
<b>Total IN324U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN324U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	11.46414	100.00000	11.38103			0.00	0	0
<b>Total IN327U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN327U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN329U On 22/03/2021 Spot Bond			100.00000	13.36110	100.00000	13.26423			0.00	0	0
<b>Total IN329U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN330U On 18/04/2017 Spot Bond			100.00000	62.49921	100.00000	61.92800			0.00	0	0
<b>Total IN330U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN330U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN331U On 04/12/2019 Spot Bond			100.00000	17.76663	100.00000	17.47966			0.00	0	0
<b>Total IN331U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN331U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN332U On 04/12/2019 Spot Bond			100.00000	7.26787	100.00000	7.15048			0.00	0	0
<b>Total IN332U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN332U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.77867			0.00	0	0
<b>Total ING132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	102.26095			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	102.62035	6.50000	102.56656			0.00	0	0
<b>Total ING153 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING153</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	87.10909			0.00	0	0
<b>Total ING196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 25/11/2020 Spot Bond			10.00000	111.58300	10.00000	111.49600			0.00	0	0
<b>Total ING211/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.74320			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	105.87816			0.00	0	0
<b>Total ING232 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING232</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.44818			0.00	0	0
<b>Total INLV01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	101.13244			0.00	0	0
<b>Total INLV02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	100.48610			0.00	0	0
<b>Total INLV03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV04 On 11/02/2021 Spot Bond			11.98000	103.27390	11.98000	103.17599			0.00	0	0
<b>Total INLV04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IP278U On 06/09/2016 Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0
<b>Total IP278U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP278U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.58300	10.00000	111.49600			0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.10148			0.00	0	500,000,000
<b>Total IPF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For IPF03</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
IPF06 On 13/04/2017 Spot Bond			8.50500	103.47636	8.50500	103.40574			0.00	0	0
<b>Total IPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.52349			0.00	0	0
<b>Total IPF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.38811			0.00	0	0
<b>Total IPF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.40642			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.08059			0.00	0	0
<b>Total IPF10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.03427			0.00	0	0
<b>Total IPF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	102.00770			0.00	0	0
<b>Total IPF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.70116			0.00	0	0
<b>Total IPF14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.74883			0.00	0	0
<b>Total IPF15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.77743			0.00	0	0
<b>Total IPF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.60198			0.00	0	0
<b>Total IPF17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.61967			0.00	0	0
<b>Total IPF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.63735			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>
IPFC11 On 28/10/2016 Spot Bond				100.00000	0.00000	100.59836			0.00	0	0
<b>Total IPFC11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			9.88000	100.65436	9.88000	100.57526			0.00	0	1,850,000,000
<b>Total IPL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
<b>Total For IPL10</b>									<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
IPL6 On 28/09/2017 Spot Bond			8.91500	104.95152	8.91500	104.87692			0.00	0	825,000
<b>Total IPL6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>825,000</b>
<b>Total For IPL6</b>									<b>0.00</b>	<b>0</b>	<b>825,000</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
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	51.26425	100.00000	50.92646				0.00	0	0
<b>Total IPL6/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL6/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.27945				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>
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	31.96368	100.00000	31.73194				0.00	0	0
<b>Total IPL7/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL7/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.48695				0.00	0	0
<b>Total IPL8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	11.81163	100.00000	11.72600				0.00	0	0
<b>Total IPL8/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.83322				0.00	0	0
<b>Total IPL9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.49254				0.00	0	0
<b>Total IV015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	102.24056				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			3.30000	97.50541	3.30000	135.42552				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>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.21546	2.75000	100.19316				0.00	0	0
<b>Total IV017/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			3.72000	156.08155	3.72000	156.00952				0.00	0	0
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.44752				0.00	1,000,000,000	500,000,000
<b>Total IV022 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For IV022</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.25874			0.00	0	0
<b>Total IV023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.92567			0.00	0	0
<b>Total IV024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.94041			0.00	0	0
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.03698			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			3.79000	108.58518	3.79000	109.48237			0.00	0	0
<b>Total IV030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			3.79000	108.49466	3.79000	109.48237			0.00	0	0
<b>Total IV030A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	102.08843			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.05332			0.00	0	0
<b>Total IV032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	100.48211			0.00	0	0
<b>Total IV033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV034 On 11/02/2021 Spot Bond			11.68000	103.27733	11.68000	103.18180			0.00	0	0
<b>Total IV034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	101.65703			0.00	0	0
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	101.12257			0.00	0	0
<b>Total IV036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV057U On 14/07/2018 Spot Bond			100.00000	23.44687	100.00000	23.27688			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			10.61000	109.14941	10.61000	109.05746			0.00	0	0
<b>Total IV08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.91239			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			3.82000	154.57999	3.82000	154.50742			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>
IVA634 On 25/08/2016 Spot Bond			7.65000	99.91623	7.65000	99.97905			0.00	0	0
<b>Total IVA634 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA634</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA635 On 01/09/2016 Spot Bond			7.65000	99.93716	7.65000	99.81173			0.00	0	0
<b>Total IVA635 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA635</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA636 On 08/09/2016 Spot Bond			7.65000	99.79085	7.65000	99.66578			0.00	0	0
<b>Total IVA636 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA636</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA637 On 15/09/2016 Spot Bond			7.65000	99.64496	7.65000	99.52026			0.00	0	0
<b>Total IVA637 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA637</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA638 On 26/09/2016 Spot Bond			7.75000	99.40899	7.75000	99.28326			0.00	0	0
<b>Total IVA638 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA638</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA640 On 06/10/2016 Spot Bond			7.75000	99.19961	7.75000	99.07440			0.00	0	0
<b>Total IVA640 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA640</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA644 On 03/11/2016 Spot Bond			7.85000	98.60041	7.85000	98.47512			0.00	0	0
<b>Total IVA644 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA644</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA645 On 10/11/2016 Spot Bond			7.85000	98.45427	7.85000	98.35014			0.00	0	0
<b>Total IVA645 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA645</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA646 On 17/11/2016 Spot Bond			7.85000	98.30855	7.85000	98.20474			0.00	0	0
<b>Total IVA646 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA646</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA647 On 28/11/2016 Spot Bond			100.00000	80.04386	100.00000	79.52070			0.00	0	0
<b>Total IVA647 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA647</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	111.58300	10.00000	111.49600			0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	99.88757			0.00	0	0
<b>Total IVC016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.94916			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>
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.13428			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>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.07579			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>
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.64733			0.00	0	0
<b>Total IVC023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.26705			0.00	0	0
<b>Total IVC024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.34110			0.00	0	0
<b>Total IVC027 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC027</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.77415			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.41548			0.00	0	0
<b>Total IVC033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.44643			0.00	0	0
<b>Total IVC034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	95.58051			0.00	0	0
<b>Total IVC035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			9.42000	100.76998	9.42000	100.69438			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	19.01024	100.00000	18.88498			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	18.62640	100.00000	18.49136			0.00	0	0
<b>Total IVC038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			9.55000	100.12896	9.55000	100.05284			0.00	0	0
<b>Total IVC040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.70646			0.00	0	0
<b>Total IVC041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.28056			0.00	0	0
<b>Total IVC046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.47352			0.00	0	0
<b>Total IVC048 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.10229			0.00	0	0
<b>Total IVC049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	99.76316			0.00	0	0
<b>Total IVC050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.57247			0.00	0	0
<b>Total IVC051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC051</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.39205			0.00	0	0
<b>Total IVC053 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC053</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.55596			0.00	0	0
<b>Total IVC055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	101.33955			0.00	0	0
<b>Total IVC058 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC058</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.64336			0.00	0	0
<b>Total IVC060 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC060</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.45194			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>
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.49032			0.00	0	0
<b>Total IVC063 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.82798			0.00	0	0
<b>Total IVC064 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC064</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.97277			0.00	0	0
<b>Total IVC065 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC065</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	101.60178			0.00	0	0
<b>Total IVC066 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC066</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	100.55282			0.00	0	0
<b>Total IVC067 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC067</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.97285			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.95661			0.00	0	0
<b>Total IVC075 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC075</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.56788			0.00	0	0
<b>Total IVC077 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC077</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	100.01647			0.00	0	0
<b>Total IVC078 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC078</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	100.01647			0.00	0	0
<b>Total IVC079 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC079</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	101.12606			0.00	0	0
<b>Total IVC081 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC081</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC082 On 15/07/2019 Spot Bond			100.00000	10.70494	100.00000	10.56433			0.00	0	0
<b>Total IVC082 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC082</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC083 On 29/07/2019 Spot Bond				100.00000	0.00000	100.75188			0.00	0	0
<b>Total IVC083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC083</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	100.27596			0.00	0	0
<b>Total IVC086 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC086</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68U On 07/12/2021 Spot Bond			100.00000	2.58584	100.00000	2.57119			0.00	0	0
<b>Total IVC68U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC68U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC73U On 22/03/2018 Spot Bond			100.00000	33.10409	100.00000	32.86408			0.00	0	0
<b>Total IVC73U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC73U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC74U On 22/09/2018 Spot Bond			100.00000	24.74511	100.00000	24.56571			0.00	0	0
<b>Total IVC74U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC74U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC80U On 27/05/2021 Spot Bond			100.00000	3.73573	100.00000	3.71451			0.00	0	0
<b>Total IVC80U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC80U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC84U On 01/08/2022 Spot Bond			100.00000	1.64783	100.00000	1.63847			0.00	0	0
<b>Total IVC84U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC84U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC85U On 12/08/2022 Spot Bond			100.00000	1.61377	100.00000	1.60460			0.00	0	0
<b>Total IVC85U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC85U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVP635 On 30/08/2016 Spot Bond			7.65000	99.97905	7.65000	99.85350			0.00	0	0
<b>Total IVP635 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVP635</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.73734			0.00	0	0
<b>Total JAS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.92229			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				100.00000	0.00000	101.90467			0.00	0	0
<b>Total KAP002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	102.08349			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>
KAP004 On 29/06/2018 Spot Bond				100.00000	0.00000	101.45794			0.00	0	0
<b>Total KAP004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP005 On 29/06/2021 Spot Bond				100.00000	0.00000	101.54445			0.00	0	0
<b>Total KAP005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP006 On 29/06/2021 Spot Bond				100.00000	0.00000	101.54445			0.00	0	0
<b>Total KAP006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP04U On 01/07/2019 Spot Bond			100.00000	20.43773	100.00000	20.28955			0.00	0	0
<b>Total KAP04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	99.86195			0.00	0	0
<b>Total KSB007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.74000			0.00	0	0
<b>Total KSB008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	100.65325			0.00	0	0
<b>Total KSB009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			8.88000	136.72227	8.88000	136.62546			0.00	0	0
<b>Total KW01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.39886			0.00	0	0
<b>Total LBK03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.66523			0.00	0	0
<b>Total LBK05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.94856			0.00	0	0
<b>Total LBK06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.46237			0.00	0	0
<b>Total LBK07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	99.10229			0.00	0	0
<b>Total LBK08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08/J On 30/10/2019 Spot Bond			100.00000	15.26293	100.00000	15.15228			0.00	0	0
<b>Total LBK08/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11 On 28/11/2019 Spot Bond			10.12000	101.04636	10.12000	100.96507			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>
LBK11/R On 28/11/2019 Spot Bond			9.62000	102.40289	9.62000	102.32449			0.00	0	0
<b>Total LBK11/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK12L On 25/02/2020 Spot Bond			9.71000	100.10311	9.71000	100.02577			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	101.70134				0.00	0	0
<b>Total LBK13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK14L On 31/03/2018 Spot Bond			100.00000	32.60505	100.00000	32.36866				0.00	0	0
<b>Total LBK14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.62511				0.00	0	0
<b>Total LEW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LEW01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL02 On 13/08/2017 Spot Bond			9.12500	99.02226	9.12500	98.95026				0.00	0	3,261,310,000
<b>Total LGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,261,310,000</b>
<b>Total For LGL02</b>										<b>0.00</b>	<b>0</b>	<b>3,261,310,000</b>
LGL03 On 03/04/2018 Spot Bond			9.36500	100.57305	9.36500	100.49763				0.00	0	0
<b>Total LGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			10.07000	97.46907	10.07000	97.39105				0.00	0	580,555,000
<b>Total LGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,555,000</b>
<b>Total For LGL04</b>										<b>0.00</b>	<b>0</b>	<b>580,555,000</b>
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.99717				0.00	0	0
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.70307				0.00	0	145,000,000
<b>Total LHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>145,000,000</b>
<b>Total For LHL03</b>										<b>0.00</b>	<b>0</b>	<b>145,000,000</b>
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	101.97258				0.00	0	0
<b>Total LHL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	100.39171				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			12.91000	104.58906	12.91000	104.48245				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			13.50500	106.11748	13.50500	106.00449				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.03075			0.00	0	0
<b>Total LOM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.09961			0.00	0	0
<b>Total LRFA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.10497			0.00	0	0
<b>Total LRFB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.11140			0.00	0	0
<b>Total LRFC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	100.34796			0.00	0	0
<b>Total MAQ077 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ077</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	101.65418			0.00	0	0
<b>Total MAQ078 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ078</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	100.53786			0.00	0	0
<b>Total MAQ081 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ081</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 20/01/2017 Spot Bond				100.00000	0.00000	96.81345			0.00	0	0
<b>Total MAQ083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ083</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 25/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total MAQ084 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ084</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 29/09/2016 Spot Bond				100.00000	0.00000	92.75606			0.00	0	0
<b>Total MAQ085 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ085</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 27/10/2016 Spot Bond				100.00000	0.00000	98.70851			0.00	0	0
<b>Total MAQ086 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ086</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 12/12/2016 Spot Bond			100.00000	77.65957	100.00000	100.00000		820,000,000,000,000.00	8,200,000,000	4,100,000,000	
<b>Total MAQ087 SPOT</b>								<b>820,000,000,000,000.00</b>	<b>8,200,000,000</b>	<b>4,100,000,000</b>	
<b>Total For MAQ087</b>								<b>820,000,000,000,000.00</b>	<b>8,200,000,000</b>	<b>4,100,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	99.89172				0.00	0	0
<b>Total MAQ0A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	99.89103				0.00	0	0
<b>Total MAQ0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	102.59532				0.00	0	0
<b>Total MAQ0A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	102.75649				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>
MAQ0I On 31/08/2019 Spot Bond				100.00000	0.00000	99.89338				0.00	0	0
<b>Total MAQ0I1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0I1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.78675				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>
MBF03I On 01/10/2017 Spot Bond				100.00000	0.00000	101.58223				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>
MBF03I On 10/12/2016 Spot Bond				100.00000	0.00000	101.76571				0.00	0	10,000,000
<b>Total MBF035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For MBF035</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
MBF03I On 11/11/2016 Spot Bond				100.00000	0.00000	100.44932				0.00	30,000,000,000	15,000,000,000
<b>Total MBF037 SPOT</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>15,000,000,000</b>
<b>Total For MBF037</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>15,000,000,000</b>
MBF03I On 17/04/2017 Spot Bond				100.00000	0.00000	100.96639				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>
MBF04I On 07/08/2017 Spot Bond				100.00000	0.00000	100.47257				0.00	1,000,000,000	500,000,000
<b>Total MBF042 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For MBF042</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
MBF04I On 13/04/2018 Spot Bond				100.00000	0.00000	101.06572				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.29133				0.00	0	0
<b>Total MBF046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.64347				0.00	0	10,000,000
<b>Total MBF047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For MBF047</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
MBF04 On 13/03/2017 Spot Bond				100.00000	0.00000	101.68184				0.00	0	0
<b>Total MBF048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	101.65892				0.00	0	0
<b>Total MBF049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 17/05/2017 Spot Bond				100.00000	0.00000	100.21127				0.00	0	0
<b>Total MBF050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	100.22285				0.00	0	0
<b>Total MBF051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 16/05/2019 Spot Bond			100.00000	21.76490	100.00000	21.56168				0.00	0	0
<b>Total MBF051/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	101.33810				0.00	0	0
<b>Total MBLSA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 30/10/2017 Spot Bond			2.30000	97.54994	2.30000	105.38606				0.00	0	0
<b>Total MBLSA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	100.31726				0.00	0	0
<b>Total MBLSA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	101.33303				0.00	0	0
<b>Total MBLSA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP29 On 23/09/2017 Spot Bond			100.00000	61.48722	100.00000	61.04144				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP30 On 24/10/2017 Spot Bond			100.00000	41.02188	100.00000	40.72447			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	41.08791	100.00000	40.79002			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	39.42818	100.00000	39.14233			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	82.14286	100.00000	81.59645			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				100.00000	0.00000	100.66880			0.00	0	0
<b>Total MBP34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			9.05000	103.27873	9.05000	103.20383			0.00	0	250,000
<b>Total MBSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>250,000</b>
<b>Total For MBSA01</b>									<b>0.00</b>	<b>0</b>	<b>250,000</b>
MBSA0 On 16/04/2019 Spot Bond			8.00000	105.72804	8.00000	105.66008			0.00	0	0
<b>Total MBSA01/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA01/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			9.10000	102.84307	9.10000	102.76808			0.00	0	0
<b>Total MBSA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			8.91000	103.27889	8.91000	103.20512			0.00	0	0
<b>Total MBSA02/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	103.39617			0.00	0	0
<b>Total MEFSA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	101.25547			0.00	0	0
<b>Total MEFSA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	101.30216			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>

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 05/10/2016 Spot Bond			8.40000	103.41442	8.40000	103.34367			0.00	0	0
<b>Total MEFSB3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2019 Spot Bond			9.07000	101.93453	9.07000	101.86084			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			9.80500	102.30903	9.80500	102.22922			0.00	0	0
<b>Total MEFSB5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.58321			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			9.30500	104.43571	9.30500	104.35743			0.00	0	0
<b>Total MFS1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL02 On 31/05/2017 Spot Bond			9.32500	101.75060	9.32500	101.67462			0.00	0	0
<b>Total MIIL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.94347			0.00	0	0
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			9.68000	106.86670	9.68000	105.81090			0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	99.22901			0.00	0	0
<b>Total MMIG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2030 Spot Bond			11.53000	98.93146	11.53000	99.15451			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			10.91500	100.44110	10.91500	100.16660			0.00	0	1,050,745,000
<b>Total MMIG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,050,745,000</b>
<b>Total For MMIG05</b>									<b>0.00</b>	<b>0</b>	<b>1,050,745,000</b>
MMS01 On 10/12/2016 Spot Bond			100.00000	96.84211	100.00000	96.08355			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02 On 31/05/2017 Spot Bond			9.02500	101.67775	9.02500	101.60421			0.00	0	0
<b>Total MQB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN04 On 13/07/2017 Spot Bond			9.02500	102.17997	9.02500	102.10647			0.00	0	0
<b>Total MTN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN05 On 28/09/2016 Spot Bond			100.00000	96.27221	100.00000	95.54655			0.00	0	0
<b>Total MTN05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN06 On 22/03/2017 Spot Bond			100.00000	73.95237	100.00000	73.53225			0.00	0	0
<b>Total MTN06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN07 On 22/03/2017 Spot Bond			100.00000	65.29162	100.00000	64.81826			0.00	0	0
<b>Total MTN07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 19/04/2019 Spot Bond			100.00000	20.95519	100.00000	20.75953			0.00	0	0
<b>Total MTN08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 20/04/2019 Spot Bond			100.00000	24.02726	100.00000	23.86808			0.00	0	0
<b>Total MTN09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total MWA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	9.10831	100.89771	9.04176			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	9.21076	100.61875	9.14361			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A311 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A405 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A408 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A411 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.61058			0.00	0	0
<b>Total N5B23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5B23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.62883			0.00	0	0
<b>Total N5C23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5C23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.82761			0.00	0	0
<b>Total N5D23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5D23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	112.06481			0.00	0	0
<b>Total N5E23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5E23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5F23L On 20/06/2023 Spot Bond			100.00000	12.72545	100.00000	12.63320			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>
N5G23U On 20/06/2023 Spot Bond			100.00000	13.61209	100.00000	13.51340			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			9.96500	94.49660	9.96500	94.42172		9,965,000,000,000.00	1,000,000,000	1,001,040,000	
<b>Total NAM01 SPOT</b>								<b>9,965,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,001,040,000</b>	
<b>Total For NAM01</b>								<b>9,965,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,001,040,000</b>	
NAM02 On 29/06/2020 Spot Bond			9.58000	101.62149	9.58000	101.54357		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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NAM03 On 01/08/2023 Spot Bond			9.83500	107.59280	9.83500	101.78118				0.00	0	0
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			10.28000	108.16170	10.28000	102.10931				0.00	0	0
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11/ On 28/11/2020 Spot Bond			9.30500	100.90310	9.30500	100.82831				0.00	0	0
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12/ On 19/03/2021 Spot Bond			9.69000	103.02284	9.69000	102.94339				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>
NBK12/ On 19/03/2021 Spot Bond			9.38000	104.14380	9.38000	104.06600				0.00	0	0
<b>Total NBK12A/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13/ On 19/03/2024 Spot Bond			9.58500	105.06536	9.58500	104.98520				0.00	0	0
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	100.35771				0.00	0	7,100,000
<b>Total NBK13B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,100,000</b>
<b>Total For NBK13B</b>										<b>0.00</b>	<b>0</b>	<b>7,100,000</b>
NBK14/ On 26/06/2021 Spot Bond			9.49000	100.84888	9.49000	100.78882				0.00	0	0
<b>Total NBK14A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15/ On 11/02/2022 Spot Bond			9.73000	96.51563	9.73000	96.44091				0.00	0	0
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	100.42129				0.00	0	0
<b>Total NBK15B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16/ On 12/02/2025 Spot Bond			10.49000	94.63386	10.49000	94.55502				0.00	0	960,000,000
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>960,000,000</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>960,000,000</b>
NBK17/ On 22/04/2026 Spot Bond			10.66000	99.26504	10.66000	99.18056				0.00	0	1,320,000,000
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,320,000,000</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,320,000,000</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
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	99.95723			0.00	0	0
<b>Total NBK17B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 01/06/2020 Spot Bond			9.45000	101.63572	9.45000	101.55883			0.00	0	0
<b>Total NBK18A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.45562			0.00	0	0
<b>Total NBK18B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 01/06/2022 Spot Bond			9.88000	101.28025	9.88000	101.20022			0.00	0	0
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.20125			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>
NBK20I On 01/06/2026 Spot Bond			10.38000	102.36562	10.38000	102.28074			0.00	0	0
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	99.32226			0.00	0	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21I On 21/07/2027 Spot Bond			10.93000	99.21934	10.93000	99.13330			0.00	0	0
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.29162			0.00	0	0
<b>Total NBK21B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22I On 19/11/2022 Spot Bond			9.20500	106.79262	9.20500	106.71431			0.00	0	2,135,000
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,135,000</b>
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	<b>2,135,000</b>
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.23386			0.00	0	0
<b>Total NBK22B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 19/11/2025 Spot Bond			10.58000	103.53650	10.58000	103.44952			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.19588				0.00	0	0
<b>Total NBK23B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24I On 19/11/2027 Spot Bond			10.83000	103.66796	10.83000	103.57886				0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.37400				0.00	0	0
<b>Total NBK24B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK24B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 17/02/2023 Spot Bond			9.75500	104.60651	9.75500	104.52531				0.00	0	0
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.30679				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 10/05/2023 Spot Bond			100.00000	14.03031	100.00000	13.93786				0.00	0	0
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.91982				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 10/05/2026 Spot Bond			10.47000	107.40988	10.47000	107.32057				0.00	0	800,000
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>800,000</b>
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	102.05260				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 02/08/2023 Spot Bond			9.83500	107.25282	9.83500	101.50429				0.00	0	0
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.17018				0.00	0	0
<b>Total NBK28B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK29I On 31/07/2026 Spot Bond			10.28000	108.05292	10.28000	101.69115				0.00	0	345,000
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>345,000</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>345,000</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
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.19525			0.00	2,000,000,000	2,000,000,000
<b>Total NBK29B SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For NBK29B</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.20266			0.00	0	0
<b>Total NBK30B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.22761			0.00	0	0
<b>Total NBK31B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	99.99986			0.00	0	0
<b>Total NBK32B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK32B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	100.57565			0.00	0	0
<b>Total NBK33B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK33B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	100.41175			0.00	0	0
<b>Total NBK34B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK34B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	100.42032			0.00	0	0
<b>Total NBK35B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK35B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	100.43087			0.00	0	0
<b>Total NBK36B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK36B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.58795			0.00	0	0
<b>Total NBK37B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK37B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	100.61049			0.00	0	0
<b>Total NBK38B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK38B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			8.98000	111.61878	8.98000	111.53887			0.00	0	600,630,000
<b>Total NBK3A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,630,000</b>
<b>Total For NBK3A</b>									<b>0.00</b>	<b>0</b>	<b>600,630,000</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	24.26875	100.00000	24.10884			0.00	0	0
<b>Total NBK3A/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK3A/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4 On 28/10/2024 Spot Bond			11.05500	42.48443	11.05500	42.44793			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>
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	100.64100			0.00	0	0
<b>Total NBK40B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK40B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.00406			0.00	0	0
<b>Total NBK7B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.28423			0.00	0	0
<b>Total NCLN74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.64250			0.00	0	0
<b>Total NCLN75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.48871			0.00	0	0
<b>Total NCLN77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.66565			0.00	0	0
<b>Total NCLN81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.71996			0.00	0	0
<b>Total NCLN82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.29868	100.00000	10.22401			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.29868	100.00000	10.22401			0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.22500	106.93112	10.22500	106.84422			0.00	0	0
<b>Total NCLN83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.71084			0.00	0	0
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.26000	105.79354	10.26000	105.70728			0.00	0	0
<b>Total NCLN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.71996				0.00	0	0
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.57044				0.00	0	0
<b>Total NCLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.57051				0.00	0	0
<b>Total NCLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.73446				0.00	0	0
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.75269				0.00	0	0
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	99.83944				0.00	0	0
<b>Total NCLN92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	101.14695				0.00	0	0
<b>Total NCLN93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.61389				0.00	0	0
<b>Total NCLN94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	101.21984				0.00	0	0
<b>Total NCLN95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.89876				0.00	0	0
<b>Total NED13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	98.92854				0.00	0	0
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2024 Spot Bond			10.62000	103.40817	10.62000	103.69763				0.00	0	0
<b>Total NED15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NED15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	99.20740				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.20451				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.09412				0.00	0	0
<b>Total NED18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.67968				0.00	0	0
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED20 On 01/07/2020 Spot Bond			11.37000	102.83866	11.37000	101.44127				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				100.00000	0.00000	101.11272				0.00	0	0
<b>Total NED9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			9.44500	115.10590	9.44500	115.01933				0.00	0	0
<b>Total NEDH1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NEDH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	100.15197				0.00	0	0
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	111.58300	10.00000	111.49600				0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	103.93018	13.50000	103.81895				0.00	0	0
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	102.35100				0.00	0	0
<b>Total NHM003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NHM003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB10 On 08/12/2016 Spot Bond			2.25000	182.50520	2.25000	182.44258				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			2.65000	104.81440	2.65000	119.42665				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	201.22850	3.45000	201.15871				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			3.04000	115.96206	3.04000	115.91506				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			3.31000	159.57244	3.31000	152.04653				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			3.22000	163.81071	3.22000	163.77961				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			8.87000	102.45340	8.87000	102.38093				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NPL10L On 03/04/2017 Spot Bond			100.00000	62.90602	100.00000	62.53314				0.00	0	0
<b>Total NPL10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			8.98500	104.75008	8.98500	104.67423				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.09258				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.09098				0.00	0	0
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.23937				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>
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	100.09561				0.00	0	0
<b>Total NQ1A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	100.09003				0.00	0	0
<b>Total NQ1A22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			9.18500	104.73703	9.18500	104.65952				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.09420				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.09313				0.00	0	0
<b>Total NQ1B16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.10023				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			9.38500	104.72406	9.38500	104.64490				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.09527				0.00	0	0
<b>Total NQ1C15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.09582				0.00	0	0
<b>Total NQ1C16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.10482				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.11548				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.09743				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>
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	100.10901				0.00	0	0
<b>Total NQF1D8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01: On 30/11/2018 Spot Bond			8.87500	109.73948	8.87500	109.66139				0.00	0	500,000,000
<b>Total NRA018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NRA018</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NRA02: On 31/10/2022 Spot Bond			9.61500	116.04935	9.61500	115.96053				0.00	0	600,000,000
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
NRA02: On 31/05/2023 Spot Bond			2.14500	183.37462	2.14500	183.31331				0.00	0	8,900,000,000
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,900,000,000</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>8,900,000,000</b>
NRA02: On 30/11/2028 Spot Bond			11.20000	109.87950	11.20000	109.78139				0.00	0	2,538,400,000
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,538,400,000</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>2,538,400,000</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	14.95759	100.00000	14.85849				0.00	0	0
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NTC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.69096				0.00	0	0
<b>Total NTC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.88525				0.00	0	0
<b>Total NTC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	99.82112				0.00	0	0
<b>Total NTC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.77006				0.00	0	0
<b>Total NTC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NTC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	99.92271				0.00	0	0
<b>Total NYT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	99.90441				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>
NYT13 On 28/05/2020 Spot Bond			100.00000	18.15526	100.00000	18.76658				0.00	0	0
<b>Total NYT13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.06523				0.00	0	0
<b>Total OML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML03 On 27/11/2019 Spot Bond			10.02000	100.26042	10.02000	100.18054				0.00	0	0
<b>Total OML03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.92437				0.00	0	0
<b>Total OML04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML05 On 19/03/2025 Spot Bond			10.21000	101.78309	10.21000	102.91249				0.00	0	1,500,000,000
<b>Total OML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML05</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML06 On 19/03/2022 Spot Bond			10.76500	102.73186	10.76500	102.64409				0.00	0	1,500,000,000
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML07 On 19/03/2030 Spot Bond			11.48000	101.27052	11.48000	101.93029				0.00	0	960,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>960,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>960,000,000</b>
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.88763				0.00	0	0
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML09 On 14/09/2022 Spot Bond			10.75500	105.59707	10.75500	105.50692				0.00	0	1,000,680,000
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,680,000</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,000,680,000</b>
OML10 On 14/09/2025 Spot Bond			11.38000	105.00223	11.38000	104.90753				0.00	0	940,000,000
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>940,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>940,000,000</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	111.58300	10.00000	111.49600				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>
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	99.84498				0.00	0	0
<b>Total PMM21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM23 On 02/09/2016 Spot Bond				100.00000	0.00000	99.84028				0.00	0	0
<b>Total PMM23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM24 On 07/09/2016 Spot Bond				100.00000	0.00000	101.81493				0.00	0	0
<b>Total PMM24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	101.90763				0.00	0	0
<b>Total PMM25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM26 On 04/11/2016 Spot Bond				100.00000	0.00000	100.50703				0.00	0	0
<b>Total PMM26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM27 On 25/11/2016 Spot Bond				100.00000	0.00000	100.02176				0.00	0	0
<b>Total PMM27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	96.31056				0.00	0	0
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.42643				0.00	0	0
<b>Total PPC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 30/06/2021 Spot Bond			10.01500	102.00151	10.01500	101.94378				0.00	0	0
<b>Total PPC004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total PRE1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.72868				0.00	0	0
<b>Total PRE1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PRE1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.74484				0.00	0	0
<b>Total PRE1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.81424				0.00	0	0
<b>Total PRE1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.83036				0.00	0	0
<b>Total PRE1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R010P On 21/12/2025 Spot Bond			9.01000	44.01607	9.01000	43.98429				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			7.35500	106.38556	7.35500	106.32151			355,982,000,000,000.00	48,400,000,000	54,745,900,000	
<b>Total R159 SPOT</b>									<b>5,982,000,000,000.00</b>	<b>48,400,000,000</b>	<b>54,745,900,000</b>	
<b>Total For R159</b>									<b>5,982,000,000,000.00</b>	<b>48,400,000,000</b>	<b>54,745,900,000</b>	
R159P On 15/09/2016 Spot Bond			7.18500	99.66647	7.18500	99.60785				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			9.02000	111.75396	8.48000	115.57943			419,935,643,370,000.00	1,813,740,093,500	1,741,293,531,400	
<b>Total R186 SPOT</b>									<b>19,935,643,370,000.00</b>	<b>813,740,093,500</b>	<b>741,293,531,400</b>	
<b>Total For R186</b>									<b>19,935,643,370,000.00</b>	<b>813,740,093,500</b>	<b>741,293,531,400</b>	
R187P On 21/12/2026 Spot Bond			8.93000	40.62243	8.93000	40.59336				0.00	0	0
<b>Total R187P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R187P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R188P On 21/12/2027 Spot Bond			8.85000	37.54802	8.85000	37.52138				0.00	0	0
<b>Total R188P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R188P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Spot Bond			1.79000	298.92329	1.74000	299.74999			17,782,974,812,000.00	9,934,622,800	30,661,216,900	
<b>Total R197 SPOT</b>									<b>17,782,974,812,000.00</b>	<b>9,934,622,800</b>	<b>30,661,216,900</b>	
<b>Total For R197</b>									<b>17,782,974,812,000.00</b>	<b>9,934,622,800</b>	<b>30,661,216,900</b>	
R202 On 07/12/2033 Spot Bond			1.86500	248.42146	1.86500	248.34405			76,205,695,808,500.00	40,860,962,900	284,408,700,000	
<b>Total R202 SPOT</b>									<b>6,205,695,808,500.00</b>	<b>40,860,962,900</b>	<b>284,408,700,000</b>	
<b>Total For R202</b>									<b>6,205,695,808,500.00</b>	<b>40,860,962,900</b>	<b>284,408,700,000</b>	
R2023 On 28/02/2023 Spot Bond			8.66000	95.50439	8.18500	97.73453			928,127,355,914,000.00	453,594,382,900	995,631,079,700	
<b>Total R2023 SPOT</b>									<b>8,127,355,914,000.00</b>	<b>453,594,382,900</b>	<b>995,631,079,700</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
<b>Total For R2023</b>									<b>8,127,355,914,000.00</b>	<b>453,594,382,900</b>	<b>395,631,079,700</b>
R203 On 15/09/2017 Spot Bond			7.77500	104.20584	7.46500	104.45126			007,618,071,047,500.00	258,214,542,900	726,131,680,800
<b>Total R203 SPOT</b>									<b>17,618,071,047,500.00</b>	<b>258,214,542,900</b>	<b>726,131,680,800</b>
<b>Total For R203</b>									<b>17,618,071,047,500.00</b>	<b>258,214,542,900</b>	<b>726,131,680,800</b>
R2030 On 31/01/2030 Spot Bond			8.85000	94.01861	8.85000	93.95225			795,967,642,875,000.00	428,922,897,500	651,961,099,400
<b>Total R2030 SPOT</b>									<b>15,967,642,875,000.00</b>	<b>428,922,897,500</b>	<b>651,961,099,400</b>
<b>Total For R2030</b>									<b>15,967,642,875,000.00</b>	<b>428,922,897,500</b>	<b>651,961,099,400</b>
R2032 On 31/03/2032 Spot Bond			8.96500	97.44782	8.96500	97.37781			491,291,079,000,000.00	500,980,600,000	606,631,600,000
<b>Total R2032 SPOT</b>									<b>11,291,079,000,000.00</b>	<b>500,980,600,000</b>	<b>606,631,600,000</b>
<b>Total For R2032</b>									<b>11,291,079,000,000.00</b>	<b>500,980,600,000</b>	<b>606,631,600,000</b>
R2035 On 28/02/2035 Spot Bond			9.04500	98.43925	9.04500	98.36867			378,055,497,500,000.00	152,355,500,000	395,957,000,000
<b>Total R2035 SPOT</b>									<b>8,055,497,500,000.00</b>	<b>152,355,500,000</b>	<b>395,957,000,000</b>
<b>Total For R2035</b>									<b>8,055,497,500,000.00</b>	<b>152,355,500,000</b>	<b>395,957,000,000</b>
R2037 On 31/01/2037 Spot Bond			9.11500	95.00317	9.11500	94.93417			489,400,721,755,000.00	273,110,337,000	608,912,257,400
<b>Total R2037 SPOT</b>									<b>19,400,721,755,000.00</b>	<b>273,110,337,000</b>	<b>608,912,257,400</b>
<b>Total For R2037</b>									<b>19,400,721,755,000.00</b>	<b>273,110,337,000</b>	<b>608,912,257,400</b>
R204 On 21/12/2018 Spot Bond			8.00000	101.48980	7.65000	102.15657			380,754,612,000,000.00	1,047,594,326,500	853,507,387,800
<b>Total R204 SPOT</b>									<b>10,754,612,000,000.00</b>	<b>047,594,326,500</b>	<b>353,507,387,800</b>
<b>Total For R204</b>									<b>10,754,612,000,000.00</b>	<b>047,594,326,500</b>	<b>353,507,387,800</b>
R2040 On 31/01/2040 Spot Bond			9.14000	99.35308	9.14000	99.28072			660,149,472,000,000.00	291,044,800,000	486,985,111,500
<b>Total R2040 SPOT</b>									<b>10,149,472,000,000.00</b>	<b>291,044,800,000</b>	<b>486,985,111,500</b>
<b>Total For R2040</b>									<b>10,149,472,000,000.00</b>	<b>291,044,800,000</b>	<b>486,985,111,500</b>
R2044 On 31/01/2044 Spot Bond			9.16500	96.53642	9.16500	96.46592			800,847,394,500,000.00	414,713,300,000	747,007,060,000
<b>Total R2044 SPOT</b>									<b>10,847,394,500,000.00</b>	<b>414,713,300,000</b>	<b>747,007,060,000</b>
<b>Total For R2044</b>									<b>10,847,394,500,000.00</b>	<b>414,713,300,000</b>	<b>747,007,060,000</b>
R2048 On 28/02/2048 Spot Bond			9.14000	95.94222	9.14000	95.87273			323,449,442,042,000.00	1,129,480,245,300	1,447,020,794,900
<b>Total R2048 SPOT</b>									<b>13,449,442,042,000.00</b>	<b>129,480,245,300</b>	<b>447,020,794,900</b>
<b>Total For R2048</b>									<b>13,449,442,042,000.00</b>	<b>129,480,245,300</b>	<b>447,020,794,900</b>
R207 On 15/01/2020 Spot Bond			8.26000	97.94814	7.82000	99.14796			975,796,412,448,000.00	481,331,284,800	376,480,053,100
<b>Total R207 SPOT</b>									<b>5,796,412,448,000.00</b>	<b>481,331,284,800</b>	<b>376,480,053,100</b>
<b>Total For R207</b>									<b>5,796,412,448,000.00</b>	<b>481,331,284,800</b>	<b>376,480,053,100</b>
R208 On 31/03/2021 Spot Bond			8.43000	96.49094	7.98000	98.06364			911,021,846,350,000.00	345,316,945,000	565,554,099,200
<b>Total R208 SPOT</b>									<b>11,021,846,350,000.00</b>	<b>345,316,945,000</b>	<b>565,554,099,200</b>
<b>Total For R208</b>									<b>11,021,846,350,000.00</b>	<b>345,316,945,000</b>	<b>565,554,099,200</b>
R209 On 31/03/2036 Spot Bond			9.55500	73.53708	9.01000	77.33126			081,248,937,311,000.00	427,132,280,200	1,039,065,492,600
<b>Total R209 SPOT</b>									<b>31,248,937,311,000.00</b>	<b>427,132,280,200</b>	<b>1,039,065,492,600</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R209</b>									<b>31,248,937,311,000.00</b>	<b>427,132,280,200</b>	<b>139,065,492,600</b>
R210 On 31/03/2028 Spot Bond			1.82000	188.09144	1.82000	188.03351			148,116,148,544,000.00	81,382,499,200	122,048,310,300
<b>Total R210 SPOT</b>									<b>18,116,148,544,000.00</b>	<b>81,382,499,200</b>	<b>122,048,310,300</b>
<b>Total For R210</b>									<b>18,116,148,544,000.00</b>	<b>81,382,499,200</b>	<b>122,048,310,300</b>
R211 On 31/01/2017 Spot Bond			2.25000	139.65767	2.00000	139.75962			167,670,000,000,000.00	74,520,000,000	65,401,436,300
<b>Total R211 SPOT</b>									<b>17,670,000,000,000.00</b>	<b>74,520,000,000</b>	<b>65,401,436,300</b>
<b>Total For R211</b>									<b>17,670,000,000,000.00</b>	<b>74,520,000,000</b>	<b>65,401,436,300</b>
R212 On 31/01/2022 Spot Bond			1.78000	146.18538	1.75000	146.36198			58,476,048,072,000.00	32,851,712,400	191,640,378,100
<b>Total R212 SPOT</b>									<b>18,476,048,072,000.00</b>	<b>32,851,712,400</b>	<b>191,640,378,100</b>
<b>Total For R212</b>									<b>18,476,048,072,000.00</b>	<b>32,851,712,400</b>	<b>191,640,378,100</b>
R213 On 28/02/2031 Spot Bond			9.43000	80.96470	8.88000	84.73556			820,387,639,466,000.00	299,086,706,200	788,120,759,300
<b>Total R213 SPOT</b>									<b>10,387,639,466,000.00</b>	<b>299,086,706,200</b>	<b>788,120,759,300</b>
<b>Total For R213</b>									<b>10,387,639,466,000.00</b>	<b>299,086,706,200</b>	<b>788,120,759,300</b>
R214 On 28/02/2041 Spot Bond			9.09000	74.69882	9.09000	74.64500			835,342,246,512,000.00	91,896,836,800	679,354,409,700
<b>Total R214 SPOT</b>									<b>15,342,246,512,000.00</b>	<b>91,896,836,800</b>	<b>679,354,409,700</b>
<b>Total For R214</b>									<b>15,342,246,512,000.00</b>	<b>91,896,836,800</b>	<b>679,354,409,700</b>
R230C On 15/09/2016 Spot Bond			7.18500	99.66647	7.18500	99.60785			0.00	0	0
<b>Total R230C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R230C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R330C On 21/12/2016 Spot Bond			7.23500	97.79024	7.23500	97.73340			0.00	0	0
<b>Total R330C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R330C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R331C On 21/06/2017 Spot Bond			7.85000	93.94295	7.85000	93.88368			0.00	0	0
<b>Total R331C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R331C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R332C On 21/12/2017 Spot Bond			7.90000	90.33794	7.90000	90.28059			0.00	0	0
<b>Total R332C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R332C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R333C On 21/06/2018 Spot Bond			8.29000	86.31710	8.29000	86.25965			0.00	0	0
<b>Total R333C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R333C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R334C On 21/12/2018 Spot Bond			8.27000	82.91846	8.27000	82.86340			0.00	0	0
<b>Total R334C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R334C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R335C On 21/06/2019 Spot Bond			8.25000	79.66894	8.25000	79.61616			0.00	0	0
<b>Total R335C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R335C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R336C On 21/12/2019 Spot Bond			8.24000	76.53712	8.24000	76.48648				0.00	0	0
<b>Total R336C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R336C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R337C On 21/06/2020 Spot Bond			8.54000	72.70629	8.54000	72.65647				0.00	0	0
<b>Total R337C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R337C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R338C On 21/12/2020 Spot Bond			8.52000	69.78656	8.52000	69.73885				0.00	0	0
<b>Total R338C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R338C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R339C On 21/06/2021 Spot Bond			8.65500	66.51954	8.65500	66.47336				0.00	0	0
<b>Total R339C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R339C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R340C On 21/12/2021 Spot Bond			8.62500	63.85778	8.62500	63.81360				0.00	0	0
<b>Total R340C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R340C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R341C On 21/06/2022 Spot Bond			8.59500	61.32017	8.59500	61.27789				0.00	0	0
<b>Total R341C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R341C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R342C On 21/12/2022 Spot Bond			8.56500	58.90036	8.56500	58.85989				0.00	0	0
<b>Total R342C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R342C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R343C On 21/06/2023 Spot Bond			8.52500	56.62932	8.52500	56.59058				0.00	0	0
<b>Total R343C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R343C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R344C On 21/12/2023 Spot Bond			8.48500	54.46676	8.48500	54.42967				0.00	0	0
<b>Total R344C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R344C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R345C On 21/06/2024 Spot Bond			9.13000	49.78840	9.13000	49.75198				0.00	0	0
<b>Total R345C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R345C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R346C On 21/12/2024 Spot Bond			9.09000	47.76643	9.09000	47.73163				0.00	0	0
<b>Total R346C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R346C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			9.05000	45.84413	9.05000	45.81089				0.00	0	0
<b>Total R347C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R347C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			9.01000	44.01607	9.01000	43.98429				0.00	0	0
<b>Total R348C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			8.97000	42.27711	8.97000	42.24672				0.00	0	0
<b>Total R349C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			8.93000	40.62243	8.93000	40.59336				0.00	0	0
<b>Total R350C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R350C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			8.89000	39.04750	8.89000	39.01967				0.00	0	0
<b>Total R351C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R351C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R352C On 21/12/2027 Spot Bond			8.85000	37.54802	8.85000	37.52138				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 12/04/2018 Spot Bond				100.00000	0.00000	102.62677				0.00	0	0
<b>Total RCSB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.78452				0.00	0	0
<b>Total RCSB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond			100.00000	90.53661	100.00000	89.88991				0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	90.53661	100.00000	89.88991				0.00	0	0
<b>Total RCSB06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	102.09873				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	58.64831	100.00000	58.22310				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	55.87162	100.00000	55.46655				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	66.49136	100.00000	66.00930				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	98.82325	100.00000	98.04918				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	32.21656	100.00000	31.98299				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>
RCSC3 On 18/10/2016 Spot Bond			100.00000	92.15150	100.00000	91.49013				0.00	0	0
<b>Total RCSC3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF011 On 04/09/2017 Spot Bond			100.00000	43.15407	100.00000	42.82108				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>
RDF021 On 04/12/2020 Spot Bond			100.00000	10.32027	100.00000	10.23373				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>
RDF031 On 04/04/2018 Spot Bond			100.00000	29.79832	100.00000	29.56840				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>
RDF041 On 04/10/2018 Spot Bond			100.00000	21.60015	100.00000	21.43348				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>
RDF051 On 04/12/2019 Spot Bond			100.00000	13.44172	100.00000	13.33800				0.00	0	0
<b>Total RDF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.81582				0.00	0	0
<b>Total RDFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.19026				0.00	0	0
<b>Total RDFB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	99.90062				0.00	0	0
<b>Total RDFB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.66408				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RDFB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	101.20887				0.00	0	0
<b>Total RDFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	101.94156				0.00	0	240,000,000
<b>Total RDFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
<b>Total For RDFC28</b>										<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	101.50780				0.00	0	0
<b>Total RDFC30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	101.95616				0.00	0	0
<b>Total RDFC31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	99.84429				0.00	0	0
<b>Total RDFC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	99.84784				0.00	0	0
<b>Total RDFC33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	100.71353				0.00	0	0
<b>Total RDFC34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.10188				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>
REB01/On 21/05/2018 Spot Bond			100.00000	28.75521	100.00000	28.54673				0.00	0	0
<b>Total REB01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	100.10350				0.00	0	0
<b>Total REB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	100.09531				0.00	0	0
<b>Total REBC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.34056				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RED101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	101.70207				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>
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	101.72570				0.00	0	0
<b>Total RED202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	102.06995				0.00	0	0
<b>Total RED203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES01 On 02/03/2018 Spot Bond			100.00000	31.51486	100.00000	33.15439				0.00	0	0
<b>Total RES01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES02 On 02/03/2019 Spot Bond			100.00000	17.39640	100.00000	19.15059				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES03 On 02/03/2020 Spot Bond			100.00000	11.64586	100.00000	13.45402				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04 On 02/03/2021 Spot Bond			100.00000	9.36958	100.00000	11.21883				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.72422				0.00	0	0
<b>Total RES15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.53213				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.90444				0.00	0	0
<b>Total RES24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.99486				0.00	0	0
<b>Total RES27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	99.99568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RES29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.99490				0.00	0	0
<b>Total RES30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.08067				0.00	0	0
<b>Total RES32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES33 On 12/01/2017 Spot Bond				100.00000	0.00000	101.12324				0.00	0	0
<b>Total RES33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES34 On 25/08/2019 Spot Bond			100.00000	18.64408	100.00000	18.46999			700,000,000,000,000.00	7,000,000,000	32,900,000,000	
<b>Total RES34 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>7,000,000,000</b>	<b>32,900,000,000</b>	
<b>Total For RES34</b>									<b>10,000,000,000,000.00</b>	<b>7,000,000,000</b>	<b>32,900,000,000</b>	
RES35 On 25/08/2021 Spot Bond			100.00000	11.00824	100.00000	10.86366			930,000,000,000,000.00	19,300,000,000	17,200,000,000	
<b>Total RES35 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>19,300,000,000</b>	<b>17,200,000,000</b>	
<b>Total For RES35</b>									<b>10,000,000,000,000.00</b>	<b>19,300,000,000</b>	<b>17,200,000,000</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0	
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	94.79371				0.00	0	0
<b>Total RP005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	102.04442				0.00	0	0
<b>Total RP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	88.07765				0.00	0	0
<b>Total RP014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP018 On 12/02/2020 Spot Bond			12.35000	102.22872	12.35000	102.12889				0.00	0	0
<b>Total RP018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP020 On 12/02/2020 Spot Bond			100.00000	18.08828	100.00000	17.95714				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>
RPP011 On 31/08/2018 Spot Bond			100.00000	16.69690	100.00000	16.57714				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
RPP04I On 07/10/2016 Spot Bond			100.00000	90.34653	100.00000	89.68059				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>
RPP08I On 30/04/2020 Spot Bond			100.00000	15.58712	100.00000	15.47411				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	83.31227	100.00000	82.75931				0.00	0	0
<b>Total RPP09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	104.85376				0.00	0	0
<b>Total RPS001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	60.20032				0.00	0	0
<b>Total RPS002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			9.51500	105.19406	9.51500	105.11394				0.00	0	375,000
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>375,000</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>375,000</b>
RW23 On 10/12/2023 Spot Bond			9.92500	99.93440	9.92500	99.85509				0.00	0	0
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW28 On 10/12/2028 Spot Bond			10.59000	99.86640	10.59000	99.78197				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>
SBK12 On 24/11/2016 Spot Bond			8.53500	103.30832	8.53500	103.23735				0.00	0	0
<b>Total SBK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12 On 25/11/2020 Spot Bond			10.00000	111.58300	10.00000	111.49600				0.00	0	0
<b>Total SBK12/R157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK12/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.21752				0.00	0	0
<b>Total SBK13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK14 On 01/12/2017 Spot Bond			9.56500	102.43088	9.56500	102.35246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SBK14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.03461				0.00	0	0
<b>Total SBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.22799				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				100.00000	0.00000	98.79391				0.00	0	0
<b>Total SBK17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.78890				0.00	0	0
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.85186				0.00	0	0
<b>Total SBK19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	100.89816				0.00	0	0
<b>Total SBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.57449				0.00	0	75,000,000
<b>Total SBK21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
<b>Total For SBK21</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	100.06882				0.00	0	0
<b>Total SBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK23 On 28/05/2022 Spot Bond			11.78500	101.95948	11.78500	101.86435				0.00	0	2,415,000,000
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,415,000,000</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>2,415,000,000</b>
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.55044				0.00	0	500,000,000
<b>Total SBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBK24</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.92719	100.00000	11.84072				0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	101.00598				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK26 On 25/04/2021 Spot Bond			11.72000	106.04079	11.72000	105.94183			0.00	0	0
<b>Total SBK26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK9 On 10/04/2018 Spot Bond			9.25000	101.97082	9.25000	101.89527			0.00	0	2,420,000,000
<b>Total SBK9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,420,000,000</b>
<b>Total For SBK9</b>									<b>0.00</b>	<b>0</b>	<b>2,420,000,000</b>
SBN33 On 15/09/2017 Spot Bond			8.86500	103.13451	8.86500	103.06160			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				100.00000	0.00000	102.00008			0.00	0	0
<b>Total SBN45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.34682			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			8.45500	104.30345	8.45500	104.23306			0.00	0	0
<b>Total SBS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.96151			0.00	0	0
<b>Total SBS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	102.37879			0.00	0	20,000,000,000
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
SBS19 On 23/06/2021 Spot Bond			9.41500	104.74529	9.41500	104.66634		188,300,000,000,000.00	20,000,000,000	500,000,000	
<b>Total SBS19 SPOT</b>								<b>18,300,000,000,000.00</b>	<b>20,000,000,000</b>	<b>500,000,000</b>	
<b>Total For SBS19</b>								<b>18,300,000,000,000.00</b>	<b>20,000,000,000</b>	<b>500,000,000</b>	
SBS20 On 15/05/2026 Spot Bond			10.11000	102.49879	10.11000	102.41642		0.00	0	0	
<b>Total SBS20 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS20</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.41352		0.00	0	0	
<b>Total SBS21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS21</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.40093		0.00	9,700,000,000	4,850,000,000	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBS23 SPOT</b>									<b>0.00</b>	<b>9,700,000,000</b>	<b>4,850,000,000</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>9,700,000,000</b>	<b>4,850,000,000</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	100.58866			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			9.06500	101.85012	9.06500	101.77654			0.00	0	2,115,000
<b>Total SBS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,115,000</b>
<b>Total For SBS25</b>									<b>0.00</b>	<b>0</b>	<b>2,115,000</b>
SBS26l On 28/02/2017 Spot Bond			100.00000	66.59265	100.00000	66.37028			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			10.08500	100.47435	10.08500	100.39379		134,332,200,000,000.00	13,320,000,000	6,660,000,000	
<b>Total SBS27 SPOT</b>								<b>14,332,200,000,000.00</b>	<b>13,320,000,000</b>	<b>6,660,000,000</b>	
<b>Total For SBS27</b>								<b>14,332,200,000,000.00</b>	<b>13,320,000,000</b>	<b>6,660,000,000</b>	
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.83618			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			8.76000	101.65938	8.76000	101.58797			0.00	0	0
<b>Total SBS29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			10.30000	89.39120	10.30000	89.31804			0.00	0	0
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.23730			0.00	0	0
<b>Total SBS30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS31 On 27/06/2027 Spot Bond			10.22000	99.25162	10.22000	99.17057			0.00	0	100,000
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>100,000</b>
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.40482			0.00	0	0
<b>Total SBS32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.59258			0.00	0	0
<b>Total SBS33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			10.28000	103.49053	10.28000	103.40600			0.00	0	1,450,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.94869			0.00	0	0
<b>Total SBS35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.61064			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			8.98000	97.75856	8.98000	97.68857			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			9.97000	95.81595	9.97000	95.73999			0.00	0	0
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS39 On 29/01/2030 Spot Bond			10.33000	96.35300	10.33000	96.27392		103,300,000,000,000.00	10,000,000,000	10,000,000,000	
<b>Total SBS39 SPOT</b>								<b>13,300,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For SBS39</b>								<b>13,300,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	
SBS4 On 16/11/2021 Spot Bond			9.75000	97.81339	9.75000	97.73752		0.00	0	580,375,000	
<b>Total SBS4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>580,375,000</b>	
<b>Total For SBS4</b>								<b>0.00</b>	<b>0</b>	<b>580,375,000</b>	
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.59100			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			9.82500	103.63458	9.82500	103.55358			0.00	0	47,925,000
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>47,925,000</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	<b>47,925,000</b>
SBS42 On 12/11/2025 Spot Bond			9.98000	107.03487	9.98000	106.94993			0.00	0	0
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS43 On 12/11/2027 Spot Bond			10.13000	107.73276	10.13000	107.64601			0.00	0	0
<b>Total SBS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.40219			0.00	0	0
<b>Total SBS44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	100.78865			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SBS45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS46 On 15/02/2023 Spot Bond			9.49500	105.88121	9.49500	105.80117				0.00	0	0
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	100.28283				0.00	0	0
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			3.04000	117.18629	3.04000	276.93397				0.00	0	1,116,000,000
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,116,000,000</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>1,116,000,000</b>
SBSI12 On 31/01/2017 Spot Bond			3.00000	137.89496	3.00000	139.16238			105,000,000,000.00		35,000,000	2,035,000,000
<b>Total SBSI12 SPOT</b>									<b>105,000,000,000.00</b>		<b>35,000,000</b>	<b>2,035,000,000</b>
<b>Total For SBSI12</b>									<b>105,000,000,000.00</b>		<b>35,000,000</b>	<b>2,035,000,000</b>
SBSI12 On 31/01/2017 Spot Bond			100.00000	98.02475	100.00000	97.44692				0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	98.02475	100.00000	97.44692				0.00	0	0
<b>Total SBSI12/R211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI12/R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI14 On 07/12/2033 Spot Bond			3.41500	202.13544	3.41500	202.56659				0.00	0	0
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SCM10 On 15/09/2017 Spot Bond			100.00000	46.76754	100.00000	46.42848				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	101.63110				0.00	0	0
<b>Total SGI004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	101.00521				0.00	0	0
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHF01 On 15/12/2016 Spot Bond			100.00000	95.58442	100.00000	94.84536				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				180.50470	0.00000	82.63494				0.00	0	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI05 On 31/01/2017 Spot Bond			3.65000	123.76991	3.65000	138.77691				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	102.62035	6.50000	102.56656				0.00	0	0
<b>Total SHPCBU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.17441				0.00	0	0
<b>Total SHS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.29722				0.00	0	0
<b>Total SHS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS05 On 29/06/2017 Spot Bond			8.96500	101.26806	8.96500	101.19528				0.00	0	10,000,235,000
<b>Total SHS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,235,000</b>
<b>Total For SHS05</b>										<b>0.00</b>	<b>0</b>	<b>10,000,235,000</b>
SHS05/ On 29/06/2017 Spot Bond			8.75000	101.43757	8.75000	101.36639				0.00	0	0
<b>Total SHS05/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS05/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.84607				0.00	0	11,700,000
<b>Total SHS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,700,000</b>
<b>Total For SHS06</b>										<b>0.00</b>	<b>0</b>	<b>11,700,000</b>
SHS11L On 19/11/2016 Spot Bond			100.00000	81.65548	100.00000	81.11111				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS11 On 25/11/2020 Spot Bond			10.00000	111.58300	10.00000	111.49600			0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.81572			0.00	0	0
<b>Total SHS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.72019			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>
SHS17 On 30/09/2016 Spot Bond			100.00000	94.37020	100.00000	93.66242			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>
SHS18 On 30/11/2016 Spot Bond			100.00000	99.72900	100.00000	98.92473			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			9.06500	105.79851	9.06500	105.72207			0.00	0	0
<b>Total SHS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.46000			0.00	0	0
<b>Total SHS22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.44781			0.00	0	0
<b>Total SHS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.49496			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			9.88000	101.45567	9.88000	101.37551			0.00	0	300,000
<b>Total SHS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000</b>
<b>Total For SHS25</b>									<b>0.00</b>	<b>0</b>	<b>300,000</b>
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.49496			0.00	0	0
<b>Total SHS26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.70526			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS29I On 03/12/2018 Spot Bond			100.00000	23.28985	100.00000	23.12101			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>
SLI3 On 15/08/2018 Spot Bond			9.40500	99.08721	9.40500	99.01300			0.00	0	0
<b>Total SLI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	100.29343			0.00	0	0
<b>Total SLI4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SNT01 On 15/09/2017 Spot Bond			8.86500	103.13451	8.86500	103.06160			0.00	0	9,770,000,000
<b>Total SNT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>9,770,000,000</b>
<b>Total For SNT01</b>									<b>0.00</b>	<b>0</b>	<b>9,770,000,000</b>
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	101.22545			0.00	0	0
<b>Total SNT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SNT03 On 12/04/2023 Spot Bond			10.88500	49.57493	10.88500	108.44694			0.00	0	1,500,000,000
<b>Total SNT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SNT03</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.28469			0.00	0	0
<b>Total SPDA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.09535			0.00	0	0
<b>Total SPDA5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.09751			0.00	0	0
<b>Total SPDA6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.09573			0.00	0	0
<b>Total SPDA7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	100.09857			0.00	0	0
<b>Total SPDA8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.63387			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.00016				0.00	0	0
<b>Total SSA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			9.71000	98.00477	9.71000	97.92862				0.00	0	4,001,195,000
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,001,195,000</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>4,001,195,000</b>
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	99.85619				0.00	0	0
<b>Total SSN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.58045				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				100.00000	0.00000	100.82541				0.00	0	0
<b>Total SSN003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			9.55000	92.56549	9.55000	92.49473				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			9.55000	92.56549	9.55000	92.49473				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 15/01/2020 Spot Bond			9.24000	95.20828	9.24000	95.13820				0.00	0	0
<b>Total SSN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	101.70215				0.00	0	0
<b>Total SSN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 15/09/2017 Spot Bond			8.34500	103.64346	8.34500	103.57440				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			2.67000	118.83529	2.67000	119.24370				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 21/12/2018 Spot Bond			9.61500	98.20869	9.61500	98.13313				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 26/08/2018 Spot Bond			8.50000	100.05570	8.50000	100.00000			0.00	0	0
<b>Total SSN015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			10.50000	101.94803	10.50000	101.86255			0.00	0	0
<b>Total SSN017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	99.84854			0.00	0	0
<b>Total SSN018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 28/02/2031 Spot Bond			10.75000	72.71756	10.75000	72.65585			0.00	0	0
<b>Total SSN021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.91191			0.00	0	0
<b>Total SSN024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.94649			0.00	0	0
<b>Total SSN026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.55601			0.00	0	0
<b>Total SSN027 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	94.82242			0.00	0	0
<b>Total SSN028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	102.32254			0.00	0	0
<b>Total SSN029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.04636			0.00	0	0
<b>Total SSN030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.77208			0.00	0	0
<b>Total SSN033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	99.83179			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN031 On 17/11/2020 Spot Bond				100.00000	0.00000	100.23518				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>
SSN031 On 18/12/2020 Spot Bond				100.00000	0.00000	102.59990				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>
SSN031 On 01/06/2021 Spot Bond				100.00000	0.00000	99.84744				0.00	0	0
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN031 On 26/01/2021 Spot Bond			9.55000	101.69970	9.55000	100.78897				0.00	0	0
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN031 On 16/08/2019 Spot Bond				100.00000	0.00000	100.24279				0.00	0	0
<b>Total SSN039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1287 On 26/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SY1287 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1287</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1307 On 12/09/2016 Spot Bond				100.00000	0.00000	99.64357				0.00	0	0
<b>Total SY1307 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1307</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1308 On 16/09/2016 Spot Bond				100.00000	0.00000	99.55935				0.00	0	0
<b>Total SY1308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1312 On 19/10/2016 Spot Bond				100.00000	0.00000	98.86620				0.00	0	0
<b>Total SY1312 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1312</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1313 On 26/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SY1313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1314 On 03/11/2016 Spot Bond				100.00000	0.00000	98.54306				0.00	0	0
<b>Total SY1314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1315 On 16/11/2016 Spot Bond				100.00000	0.00000	98.27293				0.00	0	0
<b>Total SY1315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY131€ On 28/11/2016 Spot Bond			100.00000	80.04386	100.00000	100.00000				0.00	0	0
<b>Total SY1316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1317 On 26/09/2016 Spot Bond			100.00000	92.87532	100.00000	100.00000				0.00	0	0
<b>Total SY1317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			9.43000	101.11195	9.43000	101.03561				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	100.09697				0.00	0	0
<b>Total T12A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.10074				0.00	0	0
<b>Total T12A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A12 On 21/02/2048 Spot Bond			9.47000	95.79784	9.47000	98.99820				0.00	0	0
<b>Total T12A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	100.09595				0.00	0	0
<b>Total T13A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.09983				0.00	0	0
<b>Total T13A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A12 On 21/08/2020 Spot Bond			8.85500	106.87415	8.85500	105.33361				0.00	0	0
<b>Total T13A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	100.09227				0.00	0	0
<b>Total T13A13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.09595				0.00	0	100,000,000
<b>Total T13A14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For T13A14</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	100.09962				0.00	300,000,000	600,000,000
<b>Total T13A15 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>600,000,000</b>
<b>Total For T13A15</b>										<b>0.00</b>	<b>300,000,000</b>	<b>600,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A16 On 21/08/2020 Spot Bond			8.95500	104.67197	8.95500	104.59724				0.00	0	0
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	100.09912				0.00	0	0
<b>Total T13A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.10173				0.00	0	0
<b>Total T13A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A20 On 21/08/2020 Spot Bond			9.42000	101.24875	9.42000	101.17280				0.00	0	0
<b>Total T13A20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	99.71910				0.00	0	0
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.50293				0.00	0	0
<b>Total TFS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.10045				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>
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	101.22899				0.00	0	0
<b>Total TFS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.25520				0.00	0	0
<b>Total TFS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	100.22955				0.00	0	0
<b>Total TFS137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	100.67818				0.00	0	400,000,000
<b>Total TFS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For TFS138</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	99.93285				0.00	0	2,488,651,800
<b>Total TFS139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,488,651,800</b>
<b>Total For TFS139</b>										<b>0.00</b>	<b>0</b>	<b>2,488,651,800</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS14C On 28/10/2016 Spot Bond				100.00000	0.00000	100.62370				0.00	0	0
<b>Total TFS140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.13742				0.00	105,904,400	105,904,400
<b>Total TH10A2 SPOT</b>										<b>0.00</b>	<b>105,904,400</b>	<b>105,904,400</b>
<b>Total For TH10A2</b>										<b>0.00</b>	<b>105,904,400</b>	<b>105,904,400</b>
TH10A On 18/07/2017 Spot Bond			7.83000	100.88045	7.83000	100.81730				0.00	0	0
<b>Total TH10A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TH10A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.96088				0.00	0	0
<b>Total TH10A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.39000	93.77375	7.39000	100.77203				0.00	0	0
<b>Total TH10A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.96088				0.00	0	0
<b>Total TH10A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.16000	93.95828	7.16000	100.74832				0.00	0	0
<b>Total TH10A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	101.01255				0.00	0	0
<b>Total TH10B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	101.00834				0.00	0	0
<b>Total TH10B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	101.10947				0.00	0	0
<b>Total TH10C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C On 18/07/2017 Spot Bond				100.00000	0.00000	101.09578				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	101.50844				0.00	0	0
<b>Total TH10D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	101.46131				0.00	0	0
<b>Total TH10D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.93345				0.00	0	0
<b>Total TH11A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.96721				0.00	0	0
<b>Total TH11A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.98000	8.73000	100.90968				0.00	0	0
<b>Total TH11A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.75737				0.00	0	3,594,000
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,594,000</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>0</b>	<b>3,594,000</b>
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.96088				0.00	0	0
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6 On 18/07/2041 Spot Bond			9.65000	87.33815	9.65000	98.39657				0.00	0	0
<b>Total TH11A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.64730				0.00	0	0
<b>Total TH11A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.96088				0.00	0	0
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.01465				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.00306				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.99884				0.00	0	0
<b>Total TH11B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.10735				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.10314				0.00	0	0
<b>Total TH11C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.06628				0.00	0	0
<b>Total TH11C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.43507				0.00	0	0
<b>Total TH11D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.43926				0.00	0	0
<b>Total TH11D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.41830				0.00	0	0
<b>Total TH11D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.09589				0.00	0	0
<b>Total TH12A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.09858				0.00	0	0
<b>Total TH12A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A3 On 21/08/2019 Spot Bond			9.42000	101.17484	9.42000	99.48396				0.00	0	0
<b>Total TH12A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	100.09697				0.00	0	0
<b>Total TH12A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	100.10074				0.00	0	0
<b>Total TH12A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/08/2019 Spot Bond			9.33000	98.16786	9.33000	98.09491				0.00	0	0
<b>Total TH12A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.09643				0.00	0	0
<b>Total TH12A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.10074				0.00	0	0
<b>Total TH12A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A On 21/02/2048 Spot Bond			9.44000	88.79981	9.44000	97.22816				0.00	0	0
<b>Total TH12A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	100.10558				0.00	0	0
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	100.10558				0.00	0	0
<b>Total TH12B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	100.10558				0.00	0	0
<b>Total TH12B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	100.10558				0.00	0	0
<b>Total TH12B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	100.11419				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	100.11419				0.00	0	0
<b>Total TH12C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.11419			0.00	0	0
<b>Total TH12C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	100.11408			0.00	0	0
<b>Total TH12C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.14899			0.00	0	0
<b>Total TH12D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.14899			0.00	0	0
<b>Total TH12D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.29428			0.00	0	0
<b>Total TH12D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.14835			0.00	0	0
<b>Total TH12D4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.09449			0.00	0	0
<b>Total TH13A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.09686			0.00	0	0
<b>Total TH13A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2050 Spot Bond				100.00000	0.00000	100.10066			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			9.57000	99.42420	9.57000	99.31109			0.00	0	0
<b>Total TH13A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.09459			0.00	0	0
<b>Total TH13A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.09697			0.00	0	0
<b>Total TH13A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A7 On 21/08/2020 Spot Bond				100.00000	0.00000	99.54126			0.00	0	20,000,000
<b>Total TH13A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For TH13A7</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
TH13A8 On 21/08/2020 Spot Bond			9.46000	102.37398	9.46000	100.68178			0.00	0	0
<b>Total TH13A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A9 On 21/08/2018 Spot Bond				100.00000	0.00000	100.09227			0.00	0	0
<b>Total TH13A9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.10549			0.00	0	0
<b>Total TH13B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.10559			0.00	0	0
<b>Total TH13B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.10538			0.00	0	0
<b>Total TH13B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.10329			0.00	0	0
<b>Total TH13B4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B5 On 25/07/2020 Spot Bond				100.00000	0.00000	100.10516			0.00	0	0
<b>Total TH13B5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.11298			0.00	0	0
<b>Total TH13C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.11384			0.00	0	0
<b>Total TH13C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.11060			0.00	0	0
<b>Total TH13C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.11270			0.00	0	0
<b>Total TH13C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.11886				0.00	0	0
<b>Total TH13C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.14816				0.00	0	0
<b>Total TH13D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.14816				0.00	0	0
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.14685				0.00	0	0
<b>Total TH13D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.14531				0.00	0	0
<b>Total TH13D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.15028				0.00	0	0
<b>Total TH13D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A11: On 18/07/2039 Spot Bond				100.00000	0.00000	100.93029				0.00	0	0
<b>Total TH9A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A12: On 18/07/2039 Spot Bond				100.00000	0.00000	100.97775				0.00	0	0
<b>Total TH9A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond			101.06155	6.39468	101.06155	6.34789				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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>
THE9A1 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				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>
THE9A7 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				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>
THE9B2 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				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>
THE9B4 On 18/07/2039 Spot Bond				100.00000	0.00000	101.04099				0.00	0	0
<b>Total THE9B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C2 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				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>
THE9C4 On 18/07/2039 Spot Bond				100.00000	0.00000	101.17258				0.00	0	0
<b>Total THE9C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D2 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				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>
THE9D4 On 18/07/2019 Spot Bond				100.00000	0.00000	101.47172				0.00	0	0
<b>Total THE9D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL20 On 22/02/2020 Spot Bond			9.54000	92.93779	9.54000	92.83208				0.00	0	0
<b>Total TL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL20/R On 22/02/2020 Spot Bond			100.00000	16.98570	100.00000	16.88947				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	111.58300	10.00000	111.49600				0.00	0	0
<b>Total TL20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TL20/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN17 On 14/11/2017 Spot Bond			8.36000	103.67027	8.36000	103.60109			0.00	0	41,661,557,282
<b>Total TN17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>41,661,557,282</b>
<b>Total For TN17</b>									<b>0.00</b>	<b>0</b>	<b>41,661,557,282</b>
TN17/R On 14/11/2017 Spot Bond			100.00000	45.74837	100.00000	45.44694			0.00	0	0
<b>Total TN17/R203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN17/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			9.38000	108.40094	9.38000	108.31996		28,140,000,000,000.00	3,000,000,000	41,176,400,000	
<b>Total TN20 SPOT</b>								<b>28,140,000,000,000.00</b>	<b>3,000,000,000</b>	<b>41,176,400,000</b>	
<b>Total For TN20</b>								<b>28,140,000,000,000.00</b>	<b>3,000,000,000</b>	<b>41,176,400,000</b>	
TN20/R On 17/09/2020 Spot Bond			100.00000	18.45314	100.00000	18.33155		0.00	0	0	
<b>Total TN20/R208 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN20/R208</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN20U On 14/04/2020 Spot Bond			100.00000	3.93373	100.00000	3.90521		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			9.91000	107.84394	9.91000	107.75894		0.00	0	22,618,700,000	
<b>Total TN23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>22,618,700,000</b>	
<b>Total For TN23</b>								<b>0.00</b>	<b>0</b>	<b>22,618,700,000</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	14.17738	100.00000	14.08396		0.00	0	0	
<b>Total TN23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			10.55500	94.22828	10.55500	94.14930		0.00	0	32,180,000,000	
<b>Total TN25 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>32,180,000,000</b>	
<b>Total For TN25</b>								<b>0.00</b>	<b>0</b>	<b>32,180,000,000</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	9.77426	100.00000	9.70986		0.00	0	0	
<b>Total TN25/R186 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN25/R186</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			10.54000	91.92018	10.54000	91.84324		8,959,000,000,000.00	850,000,000	12,026,440,000	
<b>Total TN27 SPOT</b>								<b>8,959,000,000,000.00</b>	<b>850,000,000</b>	<b>12,026,440,000</b>	
<b>Total For TN27</b>								<b>8,959,000,000,000.00</b>	<b>850,000,000</b>	<b>12,026,440,000</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.27682	100.00000	11.20252		0.00	0	0	
<b>Total TN27/R186 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN27/R186</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			10.97000	100.71407	10.97000	100.62594		10,970,000,000,000.00	1,000,000,000	8,900,000,000	
<b>Total TN30 SPOT</b>								<b>10,970,000,000,000.00</b>	<b>1,000,000,000</b>	<b>8,900,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TN30</b>										<b>10,970,000,000,000.00</b>	<b>1,000,000,000</b>	<b>8,900,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	124.97581	8.00000	124.89548				0.00	0	0
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN40 On 09/10/2040 Spot Bond			11.21000	100.33747	11.21000	100.24781				0.00	0	800,000,000
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	104.14619	10.75000	104.05684				0.00	0	0
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.18518				0.00	68,000,000	63,623,600
<b>Total TNF18 SPOT</b>										<b>0.00</b>	<b>68,000,000</b>	<b>63,623,600</b>
<b>Total For TNF18</b>										<b>0.00</b>	<b>68,000,000</b>	<b>63,623,600</b>
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.31723				0.00	0	0
<b>Total TORQ10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TORQ2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.17460				0.00	0	0
<b>Total TORQ3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TORQ4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TORQ5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.36133				0.00	0	0
<b>Total TORQ6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.27595				0.00	0	0
<b>Total TORQ7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.28186				0.00	0	0
<b>Total TORQ8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TORQ8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.29071				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	111.58300	10.00000	111.49600				0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.26649				0.00	0	0
<b>Total TPDA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.25829				0.00	0	0
<b>Total TPDA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	101.10323				0.00	0	0
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	99.91049				0.00	0	0
<b>Total TPDA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 30/11/2020 Spot Bond			9.48000	102.40877	9.48000	102.33148				0.00	0	0
<b>Total TPDA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	99.94648	10.00000	99.86623				0.00	0	0
<b>Total TR30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	99.94781	9.75000	99.86957				0.00	0	0
<b>Total TR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	9.94850	100.00000	9.87172				0.00	0	0
<b>Total TR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.75973				0.00	0	0
<b>Total TRA2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	101.84126				0.00	0	0
<b>Total TRA2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TRA2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond			9.20500	103.60026	9.20500	103.52387				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>
TRA2A: On 14/12/2018 Spot Bond				100.00000	0.00000	100.45480				0.00	0	0
<b>Total TRA2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	100.47461				0.00	0	0
<b>Total TRA2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond			9.00500	104.16191	9.00500	103.12599				0.00	0	0
<b>Total TRA2A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B: On 14/12/2025 Spot Bond				100.00000	0.00000	101.97059				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>
TRA2B: On 14/12/2020 Spot Bond				100.00000	0.00000	100.51936				0.00	0	0
<b>Total TRA2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C: On 14/12/2025 Spot Bond				100.00000	0.00000	102.22913				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>
TRA2C: On 14/12/2020 Spot Bond				100.00000	0.00000	100.59154				0.00	0	0
<b>Total TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D: On 14/12/2025 Spot Bond				100.00000	0.00000	102.82509				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>
TRA2D: On 14/12/2020 Spot Bond				100.00000	0.00000	100.72122				0.00	0	0
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA1: On 14/06/2024 Spot Bond				100.00000	0.00000	101.72193				0.00	0	0
<b>Total TRAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2: On 14/06/2024 Spot Bond				100.00000	0.00000	101.81153				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA3  On 14/06/2024 Spot Bond			100.00000	9.25803	100.00000	9.19091				0.00	0	0
<b>Total TRAA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA4  On 14/06/2024 Spot Bond			100.00000	9.85864	100.00000	9.78717				0.00	0	0
<b>Total TRAA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.86130				0.00	0	0
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB2  On 14/06/2024 Spot Bond			100.00000	10.21902	100.00000	10.14493				0.00	0	0
<b>Total TRAB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.87125				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.51932	100.00000	10.44306				0.00	0	0
<b>Total TRAC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.14985				0.00	0	0
<b>Total TRAD1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD2 On 14/06/2024 Spot Bond			100.00000	14.18307	100.00000	14.08024				0.00	0	0
<b>Total TRAD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.76606				0.00	0	0
<b>Total TRAE1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE2  On 14/06/2024 Spot Bond			100.00000	18.20718	100.00000	18.07518				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	18.39340	100.00000	18.26005				0.00	0	0
<b>Total TSE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE03  On 31/10/2020 Spot Bond			100.00000	2.41589	100.00000	2.39838				0.00	0	0
<b>Total TSE03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TSE03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP19f On 15/09/2016 Spot Bond				100.00000	0.00000	99.60628				0.00	0	0
<b>Total TSP196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	99.07471				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>
TSP19g On 27/10/2016 Spot Bond				100.00000	0.00000	98.79750				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>
TSP19h On 24/11/2016 Spot Bond				100.00000	0.00000	98.17601				0.00	0	0
<b>Total TSP199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	97.87065				0.00	0	0
<b>Total TSP200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP201 On 02/02/2017 Spot Bond				100.00000	0.00000	96.47222				0.00	0	0
<b>Total TSP202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP202 On 16/02/2017 Spot Bond				100.00000	0.00000	96.18497				0.00	0	0
<b>Total TSP203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP203 On 01/09/2016 Spot Bond				100.00000	0.00000	99.87171				0.00	0	0
<b>Total TSP204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP204 On 02/03/2017 Spot Bond				100.00000	0.00000	95.72963				0.00	0	0
<b>Total TSP205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP205 On 16/03/2017 Spot Bond				100.00000	0.00000	95.53076				0.00	0	0
<b>Total TSP206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP206 On 28/04/2017 Spot Bond				100.00000	0.00000	94.50397				0.00	0	0
<b>Total TSP207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP207 On 10/11/2016 Spot Bond				100.00000	0.00000	98.35199				0.00	0	0
<b>Total TSP208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TSP208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP208 On 11/05/2017 Spot Bond				100.00000	0.00000	94.20291				0.00	0	0
<b>Total TSP209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP210 On 25/05/2017 Spot Bond				100.00000	0.00000	93.87620				0.00	0	0
<b>Total TSP210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP211 On 08/06/2017 Spot Bond				100.00000	0.00000	93.57922				0.00	0	0
<b>Total TSP211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP212 On 22/12/2016 Spot Bond				100.00000	0.00000	97.48602				0.00	0	0
<b>Total TSP212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	93.31536				0.00	0	0
<b>Total TSP213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP214 On 05/01/2017 Spot Bond				100.00000	0.00000	97.15097				0.00	0	0
<b>Total TSP214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	93.00039				0.00	0	0
<b>Total TSP215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP216 On 19/01/2017 Spot Bond				100.00000	0.00000	96.84208				0.00	0	0
<b>Total TSP216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	98.84101				0.00	0	0
<b>Total TSP217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP218 On 03/08/2017 Spot Bond				100.00000	0.00000	92.40857				0.00	0	0
<b>Total TSP218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP219 On 17/08/2017 Spot Bond				100.00000	0.00000	92.14419				0.00	0	0
<b>Total TSP219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	18.85068	100.00000	17.19539				0.00	0	0
<b>Total TTO01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TTO01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC16 On 31/08/2016 Spot Bond				100.00000	0.00000	99.88928				0.00	0	0
<b>Total TWC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC16 On 24/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TWC164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	101.01381				0.00	0	0
<b>Total TWC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC17 On 28/10/2016 Spot Bond				100.00000	0.00000	100.63611				0.00	0	0
<b>Total TWC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC17 On 24/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TWC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 26/08/2016 Spot Bond				100.00000	0.00000	101.88248				0.00	0	0
<b>Total TWC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 10/10/2016 Spot Bond				100.00000	0.00000	101.56964				0.00	0	0
<b>Total TWC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 12/10/2016 Spot Bond				100.00000	0.00000	101.39222				0.00	0	0
<b>Total TWC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 12/10/2016 Spot Bond				100.00000	0.00000	100.96879				0.00	0	0
<b>Total TWC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 21/10/2016 Spot Bond				100.00000	0.00000	100.68822				0.00	0	0
<b>Total TWC186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 17/01/2017 Spot Bond				100.00000	0.00000	100.70065				0.00	0	0
<b>Total TWC187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 28/10/2016 Spot Bond				100.00000	0.00000	100.62370				0.00	0	0
<b>Total TWC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TWC188</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 11/11/2016 Spot Bond				100.00000	0.00000	100.23658			0.00	0	0
<b>Total TWC189 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC189</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 27/09/2016 Spot Bond				100.00000	0.00000	100.18759			0.00	0	0
<b>Total TWC190 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC190</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 14/11/2016 Spot Bond				100.00000	0.00000	100.19356			0.00	0	0
<b>Total TWC191 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC191</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 16/11/2016 Spot Bond				100.00000	0.00000	100.15039			0.00	0	0
<b>Total TWC192 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC192</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 15/02/2017 Spot Bond				100.00000	0.00000	100.15152			0.00	0	0
<b>Total TWC193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 28/11/2016 Spot Bond				100.00000	0.00000	100.08594			0.00	0	0
<b>Total TWC194 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC194</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 17/02/2017 Spot Bond				100.00000	0.00000	100.08655			0.00	0	0
<b>Total TWC195 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC195</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 29/11/2016 Spot Bond			100.00000	83.00036	100.00000	82.45905		665,000,000,000,000.00	16,650,000,000	11,600,000,000	
<b>Total TWC196 SPOT</b>								<b>5,000,000,000,000.00</b>	<b>16,650,000,000</b>	<b>11,600,000,000</b>	
<b>Total For TWC196</b>								<b>5,000,000,000,000.00</b>	<b>16,650,000,000</b>	<b>11,600,000,000</b>	
TWC19 On 20/02/2017 Spot Bond			100.00000	67.95367	100.00000	67.17557		055,000,000,000,000.00	10,550,000,000	5,500,000,000	
<b>Total TWC197 SPOT</b>								<b>5,000,000,000,000.00</b>	<b>10,550,000,000</b>	<b>5,500,000,000</b>	
<b>Total For TWC197</b>								<b>5,000,000,000,000.00</b>	<b>10,550,000,000</b>	<b>5,500,000,000</b>	
TWCJ2 On 26/08/2016 Spot Bond				100.00000	0.00000	102.09624		0.00	0	0	
<b>Total TWCJ27 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWCJ27</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWCM2 On 26/08/2016 Spot Bond				100.00000	0.00000	101.97158		0.00	0	0	
<b>Total TWCM27 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWCM27</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
UG21 On 02/03/2021 Spot Bond			9.43000	104.46662	9.43000	104.38817		0.00	0	0	
<b>Total UG21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG26 On 09/03/2026 Spot Bond			9.37500	117.32938	9.37500	117.24177				0.00	0	0
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA01L On 20/01/2023 Spot Bond			100.00000	8.21891	100.00000	8.17019				0.00	0	0
<b>Total VJA01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA02L On 20/04/2023 Spot Bond			100.00000	8.16331	100.00000	8.10412				0.00	0	0
<b>Total VJA02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA03L On 20/10/2023 Spot Bond			100.00000	8.46430	100.00000	8.40293				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	8.85310	100.00000	8.78891				0.00	0	0
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA05L On 20/04/2024 Spot Bond			100.00000	11.25589	100.00000	11.15080				0.00	0	0
<b>Total VJA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA06L On 20/07/2024 Spot Bond			100.00000	9.02623	100.00000	0.15443			810,000,000,000,000.00	108,100,000,000	108,100,000,000	
<b>Total VJA06U SPOT</b>									<b>10,000,000,000,000.00</b>	<b>108,100,000,000</b>	<b>108,100,000,000</b>	
<b>Total For VJA06U</b>									<b>10,000,000,000,000.00</b>	<b>108,100,000,000</b>	<b>108,100,000,000</b>	
VJB01L On 20/01/2023 Spot Bond			100.00000	8.03553	100.00000	7.98790				0.00	0	0
<b>Total VJB01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB02L On 20/04/2023 Spot Bond			100.00000	8.07196	100.00000	8.01344				0.00	0	0
<b>Total VJB02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	8.25240	100.00000	8.19257				0.00	0	0
<b>Total VJB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB04L On 20/01/2024 Spot Bond			100.00000	8.62316	100.00000	8.56064				0.00	0	0
<b>Total VJB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB05L On 20/04/2024 Spot Bond			100.00000	10.96960	100.00000	10.86719				0.00	0	0
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For VJB05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB06L On 20/07/2024 Spot Bond			100.00000	10.07710	100.00000	0.11704			690,000,000,000,000.00	6,900,000,000	6,900,000,000
<b>Total VJB06U SPOT</b>									<b>10,000,000,000,000.00</b>	<b>6,900,000,000</b>	<b>6,900,000,000</b>
<b>Total For VJB06U</b>									<b>10,000,000,000,000.00</b>	<b>6,900,000,000</b>	<b>6,900,000,000</b>
VKC15 On 05/09/2016 Spot Bond				100.00000	0.00000	99.77553			0.00	0	0
<b>Total VKC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC16 On 29/09/2016 Spot Bond				100.00000	0.00000	101.29757			0.00	0	0
<b>Total VKC16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE01U On 01/04/2018 Spot Bond			100.00000	32.29809	100.00000	32.06393			0.00	0	0
<b>Total VKE01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.45088			0.00	0	0
<b>Total VKE03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.45053			0.00	0	0
<b>Total VKE05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.44457			0.00	0	0
<b>Total VKE06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.94898			0.00	0	0
<b>Total VKE07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.47149			0.00	0	0
<b>Total VKE08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA01U On 20/01/2023 Spot Bond			100.00000	7.73350	100.00000	7.68766			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>
VPA02U On 20/04/2023 Spot Bond			100.00000	7.82365	100.00000	7.76693			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>
VPA03U On 20/10/2023 Spot Bond			100.00000	9.60694	100.00000	9.53729			0.00	0	0
<b>Total VPA03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For VPA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	5.02669	100.00000	4.99025				0.00	0	0
<b>Total VPA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA05L On 20/04/2024 Spot Bond			100.00000	11.02843	100.00000	10.92546				0.00	0	0
<b>Total VPA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA06L On 20/07/2024 Spot Bond			100.00000	8.86826	100.00000	0.15443			592,500,000,000,000.00	155,925,000,000	155,925,000,000	
<b>Total VPA06U SPOT</b>									<b>12,500,000,000,000.00</b>	<b>155,925,000,000</b>	<b>155,925,000,000</b>	
<b>Total For VPA06U</b>									<b>12,500,000,000,000.00</b>	<b>155,925,000,000</b>	<b>155,925,000,000</b>	
VPB01L On 20/01/2023 Spot Bond			100.00000	7.55012	100.00000	7.50537				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	7.73230	100.00000	7.67624				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	9.81906	100.00000	9.74786				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	4.79675	100.00000	4.76197				0.00	0	0
<b>Total VPB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB05L On 20/04/2024 Spot Bond			100.00000	10.67678	100.00000	10.57709				0.00	0	0
<b>Total VPB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB06L On 24/07/2024 Spot Bond			100.00000	8.65723	100.00000	0.15443			907,500,000,000,000.00	9,075,000,000	9,075,000,000	
<b>Total VPB06U SPOT</b>									<b>17,500,000,000,000.00</b>	<b>9,075,000,000</b>	<b>9,075,000,000</b>	
<b>Total For VPB06U</b>									<b>17,500,000,000,000.00</b>	<b>9,075,000,000</b>	<b>9,075,000,000</b>	
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00074	100.00000	0.00073				0.00	0	0
<b>Total WRS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WS05 On 01/08/2018 Spot Bond			2.54000	243.73099	2.54000	243.64200				0.00	0	0
<b>Total WS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP2 On 28/05/2017 Spot Bond			7.95000	103.00000	7.95000	102.93456				0.00	0	2,000,000,000
<b>Total WSP2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>

Contract Details	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 WSP2</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
WSP2/f On 28/05/2017 Spot Bond			100.00000	60.69042	100.00000	60.29053				0.00	0	0
<b>Total WSP2/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP2/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP3 On 28/05/2019 Spot Bond			8.20000	104.18462	8.20000	104.11639				0.00	0	0
<b>Total WSP3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			8.44500	104.00277	8.44500	103.93266				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			8.69500	103.41648	8.69500	103.34475				0.00	0	0
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5/f On 28/05/2021 Spot Bond			100.00000	12.98403	100.00000	12.89848				0.00	0	0
<b>Total WSP5/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
Z083 On 30/09/2019 Spot Bond			7.59500	79.44444	7.59500	79.39618				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	94.31525	100.00000	93.58974				0.00	0	0
<b>Total ZA029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ZA029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>										<b>1.40e+017</b>	<b>468,963,097,300</b>	<b>077,183,358,025</b>
<b>Total for SPOT :</b>										<b>1.40e+017</b>	<b>468,963,097,300</b>	<b>077,183,358,025</b>
<b>Total Futures</b>										<b>1.40e+017</b>	<b>468,963,139,880</b>	<b>077,184,019,691</b>
<b>Total Options</b>										<b>164 367.60</b>	<b>120</b>	<b>19,217</b>
<b>Grand Total:</b>										<b>1.40e+017</b>	<b>468,963,140,000</b>	<b>077,184,038,908</b>