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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/04/2017

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			10.62080	77.12777	10.57664	77.40526			0.00	0	0
ES33 On 03/08/2017 Bond Future			10.70646	78.59494	10.66069	78.87849			0.00	0	9,466
ES33 On 02/11/2017 Bond Future			10.79310	76.33023	10.74582	76.61903			0.00	0	0
ES33 On 01/02/2018 Bond Future			10.87936	77.85349	10.83028	78.14907			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>9,466</b>
ES33 On 04/05/2017 Bond Future	10.56	Put			104.95000	0.10495	382,440		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			231.38000	0.23138	508,870		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			168.13000	0.16813	445,620		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			692.37000	0.69237	975,920		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			818.47000	0.81847	1,102,020		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Put			755.38000	0.75538	1,038,930		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/11/2017	Bond Future	10.67	Put			466.59000	0.46659	755,390		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Put			404.81000	0.40481	693,610		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Put			528.45000	0.52845	817,250		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	10.99	Call			955.58000	0.95558	660,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.00	Call			1,014.81000	1.01481	719,230		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Call			1,073.96000	1.07396	778,380		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Put			0.00000	0.00000	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>9,466</b>
ES42	On	04/05/2017	Bond Future			10.86588	80.09570	10.79668	80.58644			65,678,474.00	820	0
ES42	On	03/08/2017	Bond Future			10.95322	81.61927	10.88159	82.12022			0.00	0	7,957
ES42	On	02/11/2017	Bond Future			11.04072	78.94395	10.96669	79.45430			0.00	0	0
ES42	On	01/02/2018	Bond Future			11.12507	80.51949	11.04839	81.04116			0.00	0	0
<b>Total ES42 Future</b>												<b>65,678,474.00</b>	<b>820</b>	<b>7,957</b>
<b>Total For ES42</b>												<b>65,678,474.00</b>	<b>820</b>	<b>7,957</b>
I2025	On	04/05/2017	Bond Future			128.11532	128.11532	127.90707	127.90707			64,057,660.00	500	3,234
I2025	On	03/08/2017	Bond Future			129.24600	129.24600	129.03465	129.03465			64,623,000.00	500	2,414
I2025	On	02/11/2017	Bond Future			131.78887	131.78887	131.57317	131.57317			0.00	0	0
I2025	On	01/02/2018	Bond Future			133.09662	133.09662	132.87694	132.87694			0.00	0	0
<b>Total I2025 Future</b>												<b>128,680,660.00</b>	<b>1,000</b>	<b>5,648</b>
I2025	On	04/05/2017	Bond Future	132.56	Put			4,652.93000	4.65293	4,444,680		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Put			4,662.93000	4.66293	4,454,680		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			4,672.93000	4.67293	4,464,680		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Put			4,925.35000	4.92535	4,714,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			4,935.35000	4.93535	4,724,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Put			4,945.35000	4.94535	4,734,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			1,396.83000	1.39683	1,181,130		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			1,406.83000	1.40683	1,191,130		0.00	0	0

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	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			1,386.83000	1.38683	1,171,130		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			1,003.06000	1.00306	783,380		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			1,013.06000	1.01306	793,380		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			1,023.06000	1.02306	803,380		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>128,680,660.00</b>	<b>1,000</b>	<b>5,648</b>
I2029	On	04/05/2017	Bond Future			99.44391	99.44391	99.42306	99.42306			0.00	0	1,772
I2029	On	01/02/2018	Bond Future			104.40609	104.40609	104.38500	104.38500			0.00	0	0
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,772</b>
I2029	On	04/05/2017	Bond Future	100.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.65	Put			1,226.94000	1.22694	1,206,090		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.66	Put			1,236.94000	1.23694	1,216,090		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Put			1,246.94000	1.24694	1,226,090		0.00	0	0
<b>Total I2029 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>1,772</b>
I2033	On	04/05/2017	Bond Future			105.26500	105.26500	105.24301	105.24301			0.00	0	5,704
I2033	On	03/08/2017	Bond Future			107.28696	107.28696	107.26555	107.26555			0.00	0	6,134
I2033	On	02/11/2017	Bond Future			108.32076	108.32076	108.29876	108.29876			0.00	0	0
I2033	On	01/02/2018	Bond Future			110.50696	110.50696	110.48477	110.48477			0.00	0	0
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,838</b>
I2033	On	04/05/2017	Bond Future	110.84	Put			5,596.99000	5.59699	5,575,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Put			5,606.99000	5.60699	5,585,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Put			5,586.99000	5.58699	5,565,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Put			5,854.45000	5.85445	5,833,040		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			5,864.45000	5.86445	5,843,040		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			5,874.45000	5.87445	5,853,040		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	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
I2033	On	02/11/2017	Bond Future	110.07	Put			1,771.24000	1.77124	1,749,240		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			1,781.24000	1.78124	1,759,240		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			1,791.24000	1.79124	1,769,240		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			834.77000	0.83477	856,960		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			824.77000	0.82477	846,960		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			844.77000	0.84477	866,960		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>11,838</b>
I2038	On	04/05/2017	Bond Future			131.66084	131.66084	131.41752	131.41752			131,660,840.00	1,000	4,031
I2038	On	03/08/2017	Bond Future			132.69337	132.69337	132.44627	132.44627			132,693,370.00	1,000	21,092
I2038	On	02/11/2017	Bond Future			135.30415	135.30415	135.05193	135.05193			0.00	0	0
I2038	On	01/02/2018	Bond Future			136.51385	136.51385	136.25698	136.25698			0.00	0	0
<b>Total I2038 Future</b>												<b>264,354,210.00</b>	<b>2,000</b>	<b>25,123</b>
I2038	On	04/05/2017	Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Put			8,352.48000	8.35248	8,109,160		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Put			8,362.48000	8.36248	8,119,160		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Put			8,372.48000	8.37248	8,129,160		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			8,723.73000	8.72373	8,476,630		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			8,733.73000	8.73373	8,486,630		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			8,713.73000	8.71373	8,466,630		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			1,768.07000	1.76807	1,515,850		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			1,748.07000	1.74807	1,495,850		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			1,758.07000	1.75807	1,505,850		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Put			693.02000	0.69302	436,150		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			673.02000	0.67302	416,150		0.00	0	0

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	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			683.02000	0.68302	426,150		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>264,354,210.00</b>	<b>2,000</b>	<b>25,123</b>
I2046	On	04/05/2017	Bond Future			127.27493	127.27493	127.77503	127.77503			0.00	0	19,136
I2046	On	03/08/2017	Bond Future			129.71980	129.71980	130.23053	130.23053			0.00	0	22,540
I2046	On	02/11/2017	Bond Future			130.68866	130.68866	131.20908	131.20908			0.00	0	0
I2046	On	01/02/2018	Bond Future			133.32630	133.32630	133.85780	133.85780			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>41,676</b>
I2046	On	04/05/2017	Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			10,544.97000	10.54497	11,045,070		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Put			10,554.97000	10.55497	11,055,070		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Put			10,564.97000	10.56497	11,065,070		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			10,959.47000	10.95947	11,470,200		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			10,939.47000	10.93947	11,450,200		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			10,949.47000	10.94947	11,460,200		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			5,090.92000	5.09092	5,611,340		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			5,100.92000	5.10092	5,621,340		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			5,110.92000	5.11092	5,631,340		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			957.80000	0.95780	426,300		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			947.80000	0.94780	416,300		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			937.80000	0.93780	406,300		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2046 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>41,676</b>
I2050	On	04/05/2017	Bond Future			136.25880	136.25880	136.85181	136.85181			0.00	0	4,750
I2050	On	03/08/2017	Bond Future			137.21458	137.21458	137.82000	137.82000			0.00	0	24,401
I2050	On	02/11/2017	Bond Future			139.91435	139.91435	140.53145	140.53145			0.00	0	0
I2050	On	01/02/2018	Bond Future			141.04616	141.04616	141.67610	141.67610			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>29,151</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Put			10,978.19000	10.97819	11,571,200		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Put			10,988.19000	10.98819	11,581,200		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Put			10,998.19000	10.99819	11,591,200		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			11,400.00000	11.40000	12,005,420		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			11,410.00000	11.41000	12,015,420		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			11,420.00000	11.42000	12,025,420		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			4,118.55000	4.11855	4,735,650		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			4,128.55000	4.12855	4,745,650		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			4,138.55000	4.13855	4,755,650		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			1,446.10000	1.44610	816,160		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			1,436.10000	1.43610	806,160		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			1,426.10000	1.42610	796,160		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2050 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>29,151</b>
R186	On	04/05/2017	Bond Future			8.72320	115.39798	8.67357	115.74140		8.45	4,387,085,005.66	38,017	84,115
R186	On	03/08/2017	Bond Future			8.76471	112.29043	8.71283	112.64168		8.91	4,663,758,429.19	41,533	70,039
R186	On	02/11/2017	Bond Future			8.80065	114.47320	8.74667	114.83075		8.83	0.00	0	4
R186	On	01/02/2018	Bond Future			8.83090	111.45352	8.77436	111.81986		8.83	0.00	0	0
<b>Total R186 Future</b>												<b>9,050,843,434.85</b>	<b>79,550</b>	<b>154,158</b>
R186	On	04/05/2017	Bond Future	8.90	Put			120.87000	0.12087	157,940	8.41	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			1,734.26000	1.73426	1,424,920	8.42	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			110.88000	0.11088	144,960	8.42	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Call			1,911.95000	1.91195	1,594,680	8.43	0.00	0	0
R186	On	04/05/2017	Bond Future	8.95	Put			77.41000	0.07741	101,260	8.43	0.00	0	5,209
R186	On	04/05/2017	Bond Future	8.98	Call			2,156.23000	2.15623	1,830,680	8.44	0.00	0	0
R186	On	04/05/2017	Bond Future	8.98	Put			58.29000	0.05829	76,160	8.44	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Call			3,576.82000	3.57682	3,234,610	8.57	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			131.57000	0.13157	171,820	8.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/05/2017	Bond Future	8.90	Call			1,676.23000	1.67623	1,369,880	8.41	0.00	0	0
R186	On	04/05/2017	Bond Future	8.70	Call			700.15000	0.70015	492,230	8.34	0.00	0	500
R186	On	04/05/2017	Bond Future	8.70	Put			517.09000	0.51709	652,590	8.34	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			1,618.86000	1.61886	1,315,690	8.41	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Put			5.15000	0.00515	6,360	8.57	0.00	0	5,209
R186	On	04/05/2017	Bond Future	8.94	Put			84.85000	0.08485	111,000	8.43	0.00	0	500
R186	On	04/05/2017	Bond Future	8.95	Call			1,972.31000	1.97231	1,652,740	8.43	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			106.65000	0.10665	52,730	8.24	0.00	0	500
R186	On	04/05/2017	Bond Future	8.44	Put			1,742.00000	1.74200	2,031,500	8.24	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Call			5,636.75000	5.63675	5,337,100	9.21	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			462.94000	0.46294	514,540	9.21	0.00	0	6,500
R186	On	03/08/2017	Bond Future	8.92	Call			2,846.06000	2.84606	2,624,560	8.88	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			1,452.25000	1.45225	1,582,000	8.88	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			1,642.94000	1.64294	1,784,890	8.85	0.00	0	750
R186	On	03/08/2017	Bond Future	8.91	Call			2,805.50000	2.80550	2,585,720	8.87	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			1,478.43000	1.47843	1,609,900	8.87	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,886.91000	2.88691	2,663,710	8.88	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			1,426.41000	1.42641	1,554,460	8.88	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Call			4,848.81000	4.84881	4,565,000	9.12	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			635.66000	0.63566	703,100	9.12	0.00	0	750
R186	On	03/08/2017	Bond Future	8.85	Call			2,568.42000	2.56842	2,359,120	8.85	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			2,481.30000	2.48130	2,634,260	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			3,397.93000	3.39793	3,192,060	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			2,451.91000	2.45191	2,603,590	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,434.73000	3.43473	3,227,590	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			2,423.11000	2.42311	2,573,520	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,361.67000	3.36167	3,157,080	8.79	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			4,141.08000	4.14108	3,926,940	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			2,816.36000	2.81636	2,968,560	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			4,068.94000	4.06894	3,856,950	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			2,872.14000	2.87214	3,026,490	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			4,104.73000	4.10473	3,891,670	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			2,843.95000	2.84395	2,997,230	8.82	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>19,918</b>
<b>Total For R186</b>												<b>9,050,843,434.85</b>	<b>79,550</b>	<b>174,076</b>
R197	On	04/05/2017	Bond Future			298.26660	298.26660	298.20436	298.20436			0.00	0	113
R197	On	03/08/2017	Bond Future			297.10426	297.10426	297.04291	297.04291			0.00	0	2,350
R197	On	02/11/2017	Bond Future			302.94950	302.94950	302.88663	302.88663			0.00	0	0
R197	On	01/02/2018	Bond Future			302.00913	302.00913	301.94593	301.94593			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,463</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/05/2017	Bond Future	308.60	Put			10,395.64000	10.39564	10,333,400		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Put			10,375.64000	10.37564	10,313,400		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Put			10,385.64000	10.38564	10,323,400		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Put			11,007.09000	11.00709	10,945,740		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			11,017.09000	11.01709	10,955,740		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			11,027.09000	11.02709	10,965,740		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			2,283.37000	2.28337	2,220,500		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			2,263.37000	2.26337	2,200,500		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			2,273.37000	2.27337	2,210,500		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			275.93000	0.27593	339,130		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			265.93000	0.26593	329,130		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			285.93000	0.28593	349,130		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			0.00000	0.00000	0,000		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>2,463</b>
R202	On	04/05/2017	Bond Future			243.85092	243.85092	243.80013	243.80013			1,017,833,740.08	4,174	20,109
R202	On	03/08/2017	Bond Future			244.87446	244.87446	244.82440	244.82440			1,022,105,996.04	4,174	29,937
R202	On	02/11/2017	Bond Future			249.69220	249.69220	249.64087	249.64087			0.00	0	0
R202	On	01/02/2018	Bond Future			250.98453	250.98453	250.93279	250.93279			0.00	0	0
<b>Total R202 Future</b>												<b>2,039,939,736.12</b>	<b>8,348</b>	<b>50,046</b>
R202	On	04/05/2017	Bond Future	256.71	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Put			12,909.87000	12.90987	12,859,080		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Put			12,919.87000	12.91987	12,869,080		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Put			12,929.87000	12.92987	12,879,080		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			13,525.60000	13.52560	13,475,540		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	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
R202	On	03/08/2017	Bond Future	258.36	Put			13,535.60000	13.53560	13,485,540		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			13,545.60000	13.54560	13,495,540		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			4,269.13000	4.26913	4,217,800		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			4,249.13000	4.24913	4,197,800		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			4,259.13000	4.25913	4,207,800		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			1,862.79000	1.86279	1,914,530		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			1,852.79000	1.85279	1,904,530		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			1,872.79000	1.87279	1,924,530		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>2,039,939,736.12</b>	<b>8,348</b>	<b>50,046</b>
R2023	On	04/05/2017	Bond Future			8.13186	99.71543	8.09199	99.89549		5.99	311,610,718.75	3,125	12,776
R2023	On	03/08/2017	Bond Future			8.15209	101.61223	8.10976	101.79678		5.91	785,360,925.67	7,729	14,332
R2023	On	02/11/2017	Bond Future			8.17008	99.65617	8.12539	99.84393		5.46	0.00	0	0
R2023	On	01/02/2018	Bond Future			8.17944	101.64477	8.13168	101.83767		5.46	0.00	0	0
<b>Total R2023 Future</b>												<b>1,096,971,644.42</b>	<b>10,854</b>	<b>27,108</b>
R2023	On	04/05/2017	Bond Future	8.60	Put			2.73000	0.00273	3,020	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			2,310.64000	2.31064	2,130,820	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			2.38000	0.00238	2,620	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			2,223.50000	2.22350	2,043,800	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			3.12000	0.00312	3,480	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			2,267.06000	2.26706	2,087,290	6.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,531.11000	2.53111	2,390,340	6.03	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			504.70000	0.50470	548,480	6.03	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			2,562.89000	2.56289	2,421,360	6.03	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			493.94000	0.49394	536,960	6.03	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,595.00000	2.59500	2,452,720	6.04	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			483.54000	0.48354	525,810	6.04	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,659.20000	2.65920	2,527,800	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			810.65000	0.81065	867,010	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,687.49000	2.68749	2,555,410	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			797.85000	0.79785	853,530	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,630.80000	2.63080	2,500,080	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			823.35000	0.82335	880,390	5.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	01/02/2018	Bond Future	8.31	Call			2,304.09000	2.30409	2,192,550	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			1,586.20000	1.58620	1,667,560	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,327.24000	2.32724	2,215,070	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,569.28000	1.56928	1,650,010	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,350.16000	2.35016	2,237,360	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,552.15000	1.55215	1,632,250	5.41	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>1,096,971,644.42</b>	<b>10,854</b>	<b>27,108</b>
R203	On	04/05/2017	Bond Future			7.48522	101.44141	7.46315	101.44912		0.29	0.00	0	27,749
<b>Total R203 Future</b>												<b>0.00</b>	<b>0</b>	<b>27,749</b>
R203	On	04/05/2017	Bond Future	6.91	Call			0.00000	0.00000	0,000	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			193.60000	0.19360	201,310	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			0.00000	0.00000	0,000	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			190.09000	0.19009	197,800	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			0.00000	0.00000	0,000	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			186.58000	0.18658	194,290	0.27	0.00	0	0
<b>Total R203 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>												<b>0.00</b>	<b>0</b>	<b>27,749</b>
R2030	On	04/05/2017	Bond Future			9.15358	93.57433	9.10405	93.92122			903,366,581.82	9,654	24,363
R2030	On	03/08/2017	Bond Future			9.20361	91.34759	9.15221	91.70214			813,450,288.95	8,905	11,399
R2030	On	02/11/2017	Bond Future			9.24474	93.12328	9.19166	93.48440			0.00	0	0
R2030	On	01/02/2018	Bond Future			9.28173	90.97628	9.22663	91.34586			0.00	0	0
<b>Total R2030 Future</b>												<b>1,716,816,870.77</b>	<b>18,559</b>	<b>35,762</b>
R2030	On	04/05/2017	Bond Future	9.32	Call			1,499.29000	1.49929	1,152,400		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			1,567.89000	1.56789	1,221,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			1,636.42000	1.63642	1,289,530		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			1,286.24000	1.28624	931,690		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			1,354.03000	1.35403	999,480		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			1,218.37000	1.21837	863,820		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			1,071.48000	1.07148	710,360		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			1,138.56000	1.13856	777,440		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			1,004.32000	1.00432	643,200		0.00	0	0

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	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			1,023.64000	1.02364	654,060		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			1,089.84000	1.08984	720,260		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			957.38000	0.95738	587,800		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>1,716,816,870.77</b>	<b>18,559</b>	<b>35,762</b>
R2032	On	04/05/2017	Bond Future			9.31341	92.38839	9.26887	92.72243		12.26	1,298,980,763.40	14,060	11,951
R2032	On	03/08/2017	Bond Future			9.36169	94.14573	9.31557	94.48725		12.41	1,215,421,374.30	12,910	13,370
R2032	On	02/11/2017	Bond Future			9.40751	91.81733	9.35995	92.16509		12.44	0.00	0	0
R2032	On	01/02/2018	Bond Future			9.44938	93.64964	9.40010	94.00560		12.44	0.00	0	0
<b>Total R2032 Future</b>												<b>2,514,402,137.70</b>	<b>26,970</b>	<b>25,321</b>
R2032	On	04/05/2017	Bond Future	9.44	Call			1,517.95000	1.51795	1,237,000	12.23	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			244.01000	0.24401	297,100	12.23	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			1,574.72000	1.57472	1,290,130	12.23	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			227.13000	0.22713	276,580	12.23	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			1,632.34000	1.63234	1,344,280	12.24	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			211.18000	0.21118	257,160	12.24	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			2,875.40000	2.87540	2,673,110	12.37	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			2,031.38000	2.03138	2,170,610	12.37	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			2,916.25000	2.91625	2,712,360	12.38	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			1,999.00000	1.99900	2,136,630	12.38	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			2,957.40000	2.95740	2,751,910	12.38	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			1,967.01000	1.96701	2,103,040	12.38	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			3,744.86000	3.74486	3,544,430	12.43	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			2,870.68000	2.87068	3,018,010	12.43	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			3,784.19000	3.78419	3,582,560	12.44	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			2,837.74000	2.83774	2,983,870	12.44	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			3,823.74000	3.82374	3,620,900	12.44	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			2,805.09000	2.80509	2,950,010	12.44	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			4,648.47000	4.64847	4,443,110	12.48	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			3,571.84000	3.57184	3,722,440	12.48	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Call			4,688.19000	4.68819	4,481,840	12.49	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			3,540.38000	3.54038	3,689,990	12.49	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			4,727.73000	4.72773	4,520,410	12.49	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			3,508.82000	3.50882	3,657,460	12.49	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>2,514,402,137.70</b>	<b>26,970</b>	<b>25,321</b>

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	04/05/2017	Bond Future			9.49851	96.35691	9.45398	96.72174			310,172,893.29	3,219	7,824
R2035	On	03/08/2017	Bond Future			9.54836	98.18986	9.50232	98.56268			316,073,159.34	3,219	3,219
R2035	On	02/11/2017	Bond Future			9.59796	95.59657	9.55053	95.97628			0.00	0	0
R2035	On	01/02/2018	Bond Future			9.64496	97.50430	9.59586	97.89288			0.00	0	0
<b>Total R2035 Future</b>												<b>626,246,052.63</b>	<b>6,438</b>	<b>11,043</b>
R2035	On	04/05/2017	Bond Future	9.53	Call			621.55000	0.62155	256,720		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			702.85000	0.70285	338,020		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			784.04000	0.78404	419,210		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			0.00000	0.00000	229,390		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			18.84000	0.01884	391,660		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			62.35000	0.06235	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			0.00000	0.00000	310,470		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			143.43000	0.14343	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			475.72000	0.47572	96,010		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			316.14000	0.31614	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	63,570		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			395.98000	0.39598	16,270		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			1,211.79000	1.21179	823,210		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			1,055.89000	1.05589	667,310		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			1,133.89000	1.13389	745,310		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>626,246,052.63</b>	<b>6,438</b>	<b>11,043</b>
R2037	On	04/05/2017	Bond Future			9.57381	92.83268	9.52933	93.19608		13.77	2,440,199,826.48	26,286	44,861
R2037	On	03/08/2017	Bond Future			9.62796	90.34148	9.58199	90.71273		14.63	2,322,679,450.80	25,710	27,904
R2037	On	02/11/2017	Bond Future			9.67413	92.09763	9.62684	92.47578		14.74	0.00	0	0
R2037	On	01/02/2018	Bond Future			9.71715	89.67983	9.66827	90.06681		14.74	0.00	0	0
<b>Total R2037 Future</b>												<b>4,762,879,277.28</b>	<b>51,996</b>	<b>72,765</b>
R2037	On	04/05/2017	Bond Future	9.58	Put			606.74000	0.60674	724,650	13.68	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			1,068.45000	1.06845	817,210	13.68	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			573.34000	0.57334	685,500	13.68	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			1,117.64000	1.11764	860,780	13.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/05/2017	Bond Future	9.60	Put			541.33000	0.54133	647,870	13.69	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			1,020.53000	1.02053	775,040	13.68	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			2,664.74000	2.66474	2,467,580	14.52	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			2,843.17000	2.84317	3,017,260	14.52	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			2,704.61000	2.70461	2,505,680	14.53	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			2,801.83000	2.80183	2,974,150	14.53	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			2,744.80000	2.74480	2,544,120	14.54	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			2,760.92000	2.76092	2,931,490	14.54	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			3,970.29000	3.97029	3,763,200	14.55	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			3,784.79000	3.78479	3,955,850	14.55	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			4,010.64000	4.01064	3,802,310	14.55	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			3,745.22000	3.74522	3,915,040	14.55	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			4,051.19000	4.05119	3,841,630	14.56	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			3,705.97000	3.70597	3,874,560	14.56	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			5,252.71000	5.25271	5,026,840	14.65	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			3,982.11000	3.98211	4,143,220	14.65	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			5,169.05000	5.16905	4,945,240	14.63	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			4,054.06000	4.05406	4,217,230	14.63	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			5,210.65000	5.21065	4,985,810	14.64	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			4,017.80000	4.01780	4,179,940	14.64	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>4,762,879,277.28</b>	<b>51,996</b>	<b>72,765</b>
R204	On	04/05/2017	Bond Future			7.48472	103.81342	7.44919	103.86700		1.27	93,120,637.74	897	26,275
R204	On	03/08/2017	Bond Future			7.44256	101.74802	7.39929	101.80374		1.30	0.00	0	9,540
R204	On	02/11/2017	Bond Future			7.33692	103.72589	7.28396	103.78226		0.91	0.00	0	0
R204	On	01/02/2018	Bond Future			7.11477	101.75455	7.04438	101.81349		0.91	0.00	0	0
<b>Total R204 Future</b>												<b>93,120,637.74</b>	<b>897</b>	<b>35,815</b>
R204	On	04/05/2017	Bond Future	7.90	Call			676.97000	0.67697	623,400	1.32	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			0.05000	0.00005	0,060	1.32	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			691.91000	0.69191	638,340	1.33	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			0.04000	0.00004	0,050	1.33	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			706.84000	0.70684	653,270	1.33	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			0.03000	0.00003	0,040	1.33	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			564.38000	0.56438	522,790	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			114.01000	0.11401	128,140	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			574.00000	0.57400	532,100	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			110.83000	0.11083	124,650	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			583.69000	0.58369	541,470	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			107.73000	0.10773	121,230	1.34	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			586.49000	0.58649	544,020	0.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/11/2017	Bond Future	7.74	Put			102.52000	0.10252	116,420	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			594.72000	0.59472	551,990	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			100.17000	0.10017	113,810	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			602.99000	0.60299	560,010	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			97.87000	0.09787	111,260	0.94	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			414.36000	0.41436	380,090	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			242.35000	0.24235	267,020	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			419.25000	0.41925	384,740	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			238.88000	0.23888	263,310	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			424.51000	0.42451	389,770	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			235.79000	0.23579	259,990	0.90	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>93,120,637.74</b>	<b>897</b>	<b>35,815</b>
R2040	On	04/05/2017	Bond Future			9.65384	96.43179	9.61438	96.77608		14.39	0.00	0	10,745
R2040	On	03/08/2017	Bond Future			9.70866	93.75853	9.66787	94.11043		15.31	0.00	0	555
R2040	On	02/11/2017	Bond Future			9.75561	95.58115	9.71368	95.93946		15.45	0.00	0	0
R2040	On	01/02/2018	Bond Future			9.79957	92.98251	9.75623	93.34934		15.45	0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,300</b>
R2040	On	04/05/2017	Bond Future	9.62	Call			892.54000	0.89254	677,560	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			843.38000	0.84338	972,690	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			937.68000	0.93768	716,950	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			801.15000	0.80115	924,710	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			984.09000	0.98409	757,700	14.33	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			760.32000	0.76032	878,220	14.33	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			2,837.51000	2.83751	2,650,450	15.24	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			3,166.16000	3.16616	3,331,000	15.24	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			2,754.60000	2.75460	2,570,830	15.23	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			3,257.57000	3.25757	3,425,700	15.23	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			2,795.88000	2.79588	2,610,460	15.23	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			3,211.63000	3.21163	3,378,110	15.23	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			4,423.05000	4.42305	4,590,750	15.27	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			3,964.73000	3.96473	3,776,460	15.25	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			4,513.20000	4.51320	4,683,240	15.25	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			4,006.09000	4.00609	3,816,650	15.26	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			4,468.09000	4.46809	4,636,960	15.26	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			4,047.39000	4.04739	3,856,780	15.27	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			4,460.64000	4.46064	4,614,420	15.39	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			5,497.40000	5.49740	5,286,280	15.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			4,539.43000	4.53943	4,695,140	15.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			5,541.47000	5.54147	5,329,380	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	01/02/2018	Bond Future	9.88	Put			4,500.06000	4.50006	4,654,800	15.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			5,585.36000	5.58536	5,372,310	15.39	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>11,300</b>
R2044	On	04/05/2017	Bond Future			9.70378	93.29487	9.66431	93.64159		15.04	126,041,369.37	1,351	17,161
R2044	On	03/08/2017	Bond Future			9.75773	90.68718	9.71696	91.04151		16.02	0.00	0	17,110
R2044	On	02/11/2017	Bond Future			9.80402	92.45015	9.76214	92.81092		16.19	0.00	0	0
R2044	On	01/02/2018	Bond Future			9.84744	89.91416	9.80418	90.28351		16.19	0.00	0	0
<b>Total R2044 Future</b>												<b>126,041,369.37</b>	<b>1,351</b>	<b>34,271</b>
R2044	On	04/05/2017	Bond Future	9.68	Put			811.81000	0.81181	935,820	15.00	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			860.40000	0.86040	649,280	14.99	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			898.39000	0.89839	1,033,990	14.99	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			904.49000	0.90449	687,530	14.99	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			854.37000	0.85437	984,130	14.99	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			949.91000	0.94991	727,200	15.00	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			2,716.65000	2.71665	2,534,320	15.95	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			3,391.98000	3.39198	3,563,980	15.95	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			2,635.90000	2.63590	2,456,880	15.94	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			3,488.13000	3.48813	3,663,440	15.94	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			2,676.10000	2.67610	2,495,430	15.94	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			3,439.81000	3.43981	3,613,470	15.94	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			3,951.11000	3.95111	3,763,170	16.00	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			4,665.84000	4.66584	4,838,670	16.00	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			3,869.39000	3.86939	3,683,820	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,759.60000	4.75960	4,934,800	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			3,910.14000	3.91014	3,723,380	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			4,712.54000	4.71254	4,886,550	15.99	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,641.94000	4.64194	4,798,990	16.14	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			5,453.23000	5.45323	5,242,870	16.12	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			4,723.01000	4.72301	4,882,000	16.12	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			5,496.99000	5.49699	5,285,650	16.13	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,682.33000	4.68233	4,840,340	16.13	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			5,540.89000	5.54089	5,328,590	16.14	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>126,041,369.37</b>	<b>1,351</b>	<b>34,271</b>
R2048	On	04/05/2017	Bond Future			9.69338	92.43463	9.65385	92.79026		15.60	0.00	0	76,763
R2048	On	03/08/2017	Bond Future			9.74170	94.19292	9.70091	94.55641		15.84	0.00	0	41,589
R2048	On	02/11/2017	Bond Future			9.78964	91.58541	9.74773	91.95547		15.99	0.00	0	0
R2048	On	01/02/2018	Bond Future			9.83528	93.41300	9.79199	93.79183		15.99	0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>118,352</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/05/2017	Bond Future	9.65	Call			885.95000	0.88595	668,970	15.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			920.72000	0.92072	1,059,370	15.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			931.16000	0.93116	708,200	15.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			875.67000	0.87567	1,008,340	15.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			977.77000	0.97777	748,930	15.55	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			832.18000	0.83218	958,970	15.55	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			2,528.56000	2.52856	2,352,490	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			3,804.34000	3.80434	3,991,760	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			2,568.33000	2.56833	2,390,540	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			3,752.53000	3.75253	3,938,230	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			2,608.46000	2.60846	2,428,960	15.74	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			3,701.24000	3.70124	3,885,230	15.74	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			3,742.39000	3.74239	3,554,110	15.78	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			4,706.09000	4.70609	4,887,870	15.78	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			3,783.92000	3.78392	3,594,370	15.78	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			4,657.40000	4.65740	4,837,910	15.78	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			3,825.69000	3.82569	3,634,860	15.79	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			4,609.11000	4.60911	4,788,340	15.79	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			5,737.37000	5.73737	5,518,550	15.94	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			4,711.27000	4.71127	4,871,280	15.94	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			5,647.11000	5.64711	5,430,280	15.92	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			4,793.45000	4.79345	4,955,450	15.92	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			5,692.17000	5.69217	5,474,340	15.93	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			4,752.21000	4.75221	4,913,210	15.93	0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>118,352</b>
R207	On	04/05/2017	Bond Future			7.53545	101.58513	7.53047	101.59699		2.27	2,447,185,781.70	24,090	61,604
R207	On	03/08/2017	Bond Future			7.52015	99.87428	7.51409	99.88750		2.34	2,073,090,429.96	20,757	17,035
R207	On	02/11/2017	Bond Future			7.46887	101.81574	7.46227	101.82881		2.03	0.00	0	0
R207	On	01/02/2018	Bond Future			7.37873	100.20493	7.37042	100.21968		2.03	0.00	0	0
<b>Total R207 Future</b>												<b>4,520,276,211.66</b>	<b>44,847</b>	<b>78,639</b>
R207	On	04/05/2017	Bond Future	8.20	Call			1,579.45000	1.57945	1,567,590	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			0.00000	0.00000	0,000	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			1,602.81000	1.60281	1,590,950	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			0.00000	0.00000	0,000	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,626.15000	1.62615	1,614,290	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			0.00000	0.00000	0,000	2.35	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,965.67000	1.96567	1,952,490	2.46	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			35.79000	0.03579	35,830	2.46	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,536.19000	1.53619	1,523,300	2.42	0.00	0	51



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/08/2017	Bond Future	8.19	Put			75.81000	0.07581	76,140	2.42	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,925.72000	1.92572	1,912,550	2.45	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			38.40000	0.03840	38,450	2.45	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,945.67000	1.94567	1,932,500	2.45	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			37.07000	0.03707	37,120	2.45	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,354.79000	1.35479	1,343,440	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			199.05000	0.19905	200,770	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,323.88000	1.32388	1,312,600	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			207.19000	0.20719	208,980	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,339.31000	1.33931	1,327,990	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			203.09000	0.20309	204,840	2.09	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			948.98000	0.94898	938,900	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			507.21000	0.50721	511,880	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			927.42000	0.92742	917,460	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			520.95000	0.52095	525,740	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			938.17000	0.93817	928,150	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			514.05000	0.51405	518,780	2.01	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total For R207</b>												<b>4,520,276,211.66</b>	<b>44,847</b>	<b>78,690</b>
R208	On	04/05/2017	Bond Future			7.71578	97.51314	7.69577	97.57811		3.70	780,787,711.98	8,007	18,236
R208	On	03/08/2017	Bond Future			7.71513	99.36804	7.69322	99.43531		3.74	683,354,011.08	6,877	11,593
R208	On	02/11/2017	Bond Future			7.70177	97.89721	7.67819	97.96538		3.33	0.00	0	0
R208	On	01/02/2018	Bond Future			7.66984	99.85077	7.64367	99.92165		3.33	0.00	0	0
<b>Total R208 Future</b>												<b>1,464,141,723.06</b>	<b>14,884</b>	<b>29,829</b>
R208	On	04/05/2017	Bond Future	8.39	Call			2,223.34000	2.22334	2,158,360	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			0.01000	0.00001	0,000	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			2,160.16000	2.16016	2,095,190	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			0.01000	0.00001	0,010	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			2,191.76000	2.19176	2,126,790	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			0.01000	0.00001	0,010	3.80	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			179.28000	0.17928	188,300	3.81	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			2,076.85000	2.07685	2,018,380	3.82	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			174.54000	0.17454	183,340	3.82	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			2,026.59000	2.02659	1,968,560	3.81	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			184.27000	0.18427	193,510	3.81	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			2,051.60000	2.05160	1,993,350	3.81	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			394.62000	0.39462	411,110	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,853.80000	1.85380	1,801,860	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			387.31000	0.38731	403,540	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,874.97000	1.87497	1,822,790	3.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/11/2017	Bond Future	8.20	Put			380.10000	0.38010	396,090	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,832.71000	1.83271	1,781,030	3.37	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,418.63000	1.41863	1,376,200	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			915.31000	0.91531	943,760	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,434.88000	1.43488	1,392,200	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			904.64000	0.90464	932,840	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,450.88000	1.45088	1,407,940	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			893.73000	0.89373	921,670	3.29	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>1,464,141,723.06</b>	<b>14,884</b>	<b>29,829</b>
R209	On	04/05/2017	Bond Future			9.46820	72.58377	9.42363	72.88901		14.34	1,041,649,683.27	14,351	51,241
R209	On	03/08/2017	Bond Future			9.51360	73.96446	9.46766	74.27629		14.62	983,505,424.62	13,297	19,080
R209	On	02/11/2017	Bond Future			9.55675	72.25186	9.50955	72.56946		14.83	0.00	0	476
R209	On	01/02/2018	Bond Future			9.59637	73.69369	9.54768	74.01865		14.83	0.00	0	0
<b>Total R209 Future</b>												<b>2,025,155,107.89</b>	<b>27,648</b>	<b>70,797</b>
R209	On	04/05/2017	Bond Future	8.93	Call			8.75000	0.00875	3,050	13.85	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			3,523.30000	3.52330	3,822,840	13.85	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Call			373.29000	0.37329	246,600	14.09	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			1,020.89000	1.02089	1,199,440	14.09	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Call			777.97000	0.77797	579,920	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			173.47000	0.17347	211,000	14.27	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Put			528.74000	0.52874	635,930	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			816.84000	0.81684	613,650	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			499.31000	0.49931	601,360	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			856.77000	0.85677	648,550	14.18	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			471.04000	0.47104	568,060	14.18	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Call			1,570.61000	1.57061	1,302,900	14.27	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,116.46000	2.11646	1,953,830	14.44	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			2,373.60000	2.37360	2,522,800	14.44	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,149.50000	2.14950	1,985,340	14.44	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			2,338.22000	2.33822	2,485,890	14.44	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,182.80000	2.18280	2,017,120	14.45	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			2,303.21000	2.30321	2,449,360	14.45	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			3,109.36000	3.10936	2,937,250	14.69	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			3,038.86000	3.03886	3,184,350	14.69	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Call			4,941.20000	4.94120	4,719,920	15.05	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			1,741.15000	1.74115	1,837,470	15.05	0.00	0	3,360
R209	On	02/11/2017	Bond Future	8.30	Call			517.92000	0.51792	470,220	14.24	0.00	0	2,800
R209	On	02/11/2017	Bond Future	8.30	Put			9,424.79000	9.42479	9,694,690	14.24	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			1,624.84000	1.62484	1,511,770	14.39	0.00	0	4,100

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/11/2017	Bond Future	9.00	Put			5,191.30000	5.19130	5,395,830	14.39	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Call			7,645.66000	7.64566	7,379,680	15.59	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			815.52000	0.81552	867,140	15.59	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.53	Call			3,143.23000	3.14323	2,970,010	14.70	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			3,005.37000	3.00537	3,149,750	14.70	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			3,177.29000	3.17729	3,002,960	14.70	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,972.16000	2.97216	3,115,430	14.70	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			4,445.10000	4.44510	4,253,430	14.82	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			3,239.46000	3.23946	3,372,750	14.82	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			4,373.83000	4.37383	4,183,910	14.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			3,298.96000	3.29896	3,434,000	14.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			4,409.40000	4.40940	4,218,600	14.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			3,269.10000	3.26910	3,403,260	14.81	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>14,950</b>
<b>Total For R209</b>												<b>2,025,155,107.89</b>	<b>27,648</b>	<b>85,747</b>
R210	On	04/05/2017	Bond Future			184.63434	184.63434	184.59579	184.59579			0.00	0	1,503
R210	On	03/08/2017	Bond Future			188.18092	188.18092	188.14321	188.14321			0.00	0	195
R210	On	02/11/2017	Bond Future			189.48291	189.48291	189.44427	189.44427			0.00	0	0
R210	On	01/02/2018	Bond Future			193.30732	193.30732	193.26842	193.26842			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,698</b>
R210	On	04/05/2017	Bond Future	192.32	Put			7,724.21000	7.72421	7,685,660		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Put			7,734.21000	7.73421	7,695,660		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Put			7,714.21000	7.71421	7,675,660		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Put			8,136.79000	8.13679	8,099,080		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			8,146.79000	8.14679	8,109,080		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			8,156.79000	8.15679	8,119,080		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			2,635.73000	2.63573	2,597,090		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Put			2,645.73000	2.64573	2,607,090		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			2,625.73000	2.62573	2,587,090		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			908.42000	0.90842	947,320		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	01/02/2018	Bond Future	192.36	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			898.42000	0.89842	937,320		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			888.42000	0.88842	927,320		0.00	0	0
<b>Total R210 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,698</b>
R212	On	04/05/2017	Bond Future			148.43509	148.43509	148.53536	148.53536			148,435,090.00	1,000	3,268
R212	On	03/08/2017	Bond Future			149.25939	149.25939	149.36263	149.36263			149,259,390.00	1,000	4,858
R212	On	02/11/2017	Bond Future			152.19596	152.19596	152.30108	152.30108			0.00	0	0
R212	On	01/02/2018	Bond Future			153.20763	153.20763	153.31530	153.31530			0.00	0	0
<b>Total R212 Future</b>												<b>297,694,480.00</b>	<b>2,000</b>	<b>8,126</b>
R212	On	04/05/2017	Bond Future	152.24	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.24	Put			3,704.64000	3.70464	3,804,910		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Put			3,714.64000	3.71464	3,814,910		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Put			3,694.64000	3.69464	3,794,910		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Put			3,977.37000	3.97737	4,080,610		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Put			3,987.37000	3.98737	4,090,610		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Put			3,997.37000	3.99737	4,100,610		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			118.92000	0.11892	224,040		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			98.92000	0.09892	204,040		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			108.92000	0.10892	214,040		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			1,374.70000	1.37470	1,482,370		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			1,384.70000	1.38470	1,492,370		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			1,394.70000	1.39470	1,502,370		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			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>297,694,480.00</b>	<b>2,000</b>	<b>8,126</b>
R213	On	04/05/2017	Bond Future			9.18809	84.38619	9.14349	84.69046		11.96	1,838,859,466.29	21,791	40,207
R213	On	03/08/2017	Bond Future			9.23118	85.99140	9.18503	86.30239		12.15	1,716,130,369.80	19,957	18,445
R213	On	02/11/2017	Bond Future			9.27390	84.11212	9.22632	84.42886		12.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/02/2018	Bond Future			9.31351	85.79063	9.26421	86.11477		12.21	0.00	0	0
<b>Total R213 Future</b>												<b>3,554,989,836.09</b>	<b>41,748</b>	<b>58,652</b>
R213	On	04/05/2017	Bond Future	9.37	Call			1,666.11000	1.66611	1,393,080	11.89	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			136.65000	0.13665	167,890	11.89	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			1,556.04000	1.55604	1,288,440	11.88	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			160.05000	0.16005	196,720	11.88	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			1,610.74000	1.61074	1,340,340	11.89	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			147.98000	0.14798	181,850	11.89	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			2,681.53000	2.68153	2,492,820	12.06	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			1,710.01000	1.71001	1,832,290	12.06	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			2,719.69000	2.71969	2,529,490	12.07	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			1,681.74000	1.68174	1,802,530	12.07	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			2,758.13000	2.75813	2,566,460	12.07	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			1,653.81000	1.65381	1,773,130	12.07	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			3,334.43000	3.33443	3,152,680	12.13	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			2,580.43000	2.58043	2,715,420	12.13	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			3,370.22000	3.37022	3,187,340	12.14	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			2,550.35000	2.55035	2,684,210	12.14	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			3,406.20000	3.40620	3,222,210	12.14	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			2,520.53000	2.52053	2,653,280	12.14	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			4,148.53000	4.14853	3,961,980	12.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			3,194.99000	3.19499	3,332,580	12.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			4,183.85000	4.18385	3,996,390	12.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			3,165.45000	3.16545	3,302,130	12.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			4,219.01000	4.21901	4,030,650	12.18	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			3,135.83000	3.13583	3,271,610	12.18	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>3,554,989,836.09</b>	<b>41,748</b>	<b>58,652</b>
R214	On	04/05/2017	Bond Future			9.61322	72.29660	9.57367	72.57712		15.08	85,382,284.60	1,181	35,291
R214	On	03/08/2017	Bond Future			9.65913	73.67183	9.61837	73.95848		15.38	0.00	0	2,797
R214	On	02/11/2017	Bond Future			9.70464	71.80670	9.66279	72.09861		15.63	0.00	0	0
R214	On	01/02/2018	Bond Future			9.74774	73.23961	9.70456	73.53839		15.63	0.00	0	0
<b>Total R214 Future</b>												<b>85,382,284.60</b>	<b>1,181</b>	<b>38,088</b>
R214	On	04/05/2017	Bond Future	9.56	Call			632.94000	0.63294	469,070	14.96	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			730.32000	0.73032	846,970	14.96	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			667.52000	0.66752	498,670	14.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			693.64000	0.69364	805,310	14.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			703.19000	0.70319	529,420	14.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			658.17000	0.65817	764,920	14.97	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			1,998.94000	1.99894	1,857,050	15.24	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
R214	On	03/08/2017	Bond Future	9.51	Put			2,770.29000	2.77029	2,915,050	15.24	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			2,031.07000	2.03107	1,887,780	15.24	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			2,730.67000	2.73067	2,874,030	15.24	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			2,063.48000	2.06348	1,918,790	15.25	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			2,691.45000	2.69145	2,833,410	15.25	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			2,929.20000	2.92920	2,778,970	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,512.47000	3.51247	3,654,150	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			2,962.19000	2.96219	2,810,920	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,474.60000	3.47460	3,615,240	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			2,995.58000	2.99558	2,843,280	15.40	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,437.24000	3.43724	3,576,850	15.40	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			4,387.65000	4.38765	4,215,450	15.52	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,593.44000	3.59344	3,720,020	15.52	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			4,423.64000	4.42364	4,250,630	15.53	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,561.31000	3.56131	3,687,080	15.53	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			4,459.76000	4.45976	4,285,940	15.53	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,529.42000	3.52942	3,654,380	15.53	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>85,382,284.60</b>	<b>1,181</b>	<b>38,088</b>	
<b>Total for Bond</b>											<b>34,433,614,148.18</b>	<b>341,091</b>	<b>1,059,532</b>	
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	

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

Contract Details	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/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
<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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R2044 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
<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>
R212 On 31/01/2022 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 R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 04/05/2017 GOVI			552.06200	552.06200	553.75300	553.75300				331,237,200.00	60	27
GOVI On 03/08/2017 GOVI			562.56500	562.56500	564.29500	564.29500				337,539,000.00	60	389
GOVI On 02/11/2017 GOVI			573.50100	573.50100	575.26200	575.26200				0.00	0	0
GOVI On 01/02/2018 GOVI			584.94400	584.94400	586.74800	586.74800				0.00	0	0
<b>Total GOVI Future</b>										<b>668,776,200.00</b>	<b>120</b>	<b>416</b>
GOVI On 04/05/2017 GOVI	262.18	Call			2,915,730.00000	291.57300	2,898,820,000			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			2,915,630.00000	291.56300	2,898,720,000			0.00	0	0
GOVI On 04/05/2017 GOVI	262.19	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/05/2017 GOVI	262.20	Call			2,915,530.00000	291.55300	2,898,620,000			0.00	0	0
GOVI On 04/05/2017 GOVI	262.20	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Call			32,050.00000	3.20500	14,750,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.10	Call			31,950.00000	3.19500	14,650,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.10	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.11	Call			31,850.00000	3.18500	14,550,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.11	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Call			28,220.00000	2.82200	10,610,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Call			28,120.00000	2.81200	10,510,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Call			28,020.00000	2.80200	10,410,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			57,280.00000	5.72800	39,240,000			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 01/02/2018 GOVI	581.02	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Call			57,180.00000	5.71800	39,140,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Call			57,080.00000	5.70800	39,040,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	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>668,776,200.00</b>	<b>120</b>	<b>416</b>
<b>Total for GOVI</b>									<b>668,776,200.00</b>	<b>120</b>	<b>416</b>
AL37 On 04/05/2017 Index Future			532.68600	532.68600	533.40700	533.40700			0.00	0	1
AL37 On 03/08/2017 Index Future			542.82100	542.82100	543.56100	543.56100			0.00	0	0
AL37 On 02/11/2017 Index Future			553.37300	553.37300	554.12500	554.12500			0.00	0	0
AL37 On 01/02/2018 Index Future			564.41500	564.41500	565.19000	565.19000			0.00	0	0
<b>Total AL37 Future</b>									<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total For AL37</b>									<b>0.00</b>	<b>0</b>	<b>1</b>
AL7T On 04/05/2017 Index Future			611.76300	611.76300	613.59100	613.59100			0.00	0	0
AL7T On 03/08/2017 Index Future			623.40300	623.40300	625.27200	625.27200			0.00	0	0
AL7T On 02/11/2017 Index Future			635.52100	635.52100	637.42400	637.42400			0.00	0	0
AL7T On 01/02/2018 Index Future			648.20200	648.20200	650.15100	650.15100			0.00	0	0
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ALBI On 04/05/2017 Index Future			553.70700	553.70700	555.41500	555.41500		1,600,213,230.00		289	125
ALBI On 03/08/2017 Index Future			564.24200	564.24200	565.98900	565.98900		1,630,659,380.00		289	513
ALBI On 02/11/2017 Index Future			575.21100	575.21100	576.98800	576.98800		0.00		0	0
ALBI On 01/02/2018 Index Future			586.68800	586.68800	588.50900	588.50900		0.00		0	0
<b>Total ALBI Future</b>								<b>3,230,872,610.00</b>		<b>578</b>	<b>638</b>
<b>Total For ALBI</b>								<b>3,230,872,610.00</b>		<b>578</b>	<b>638</b>
IGOV On 04/05/2017 Index Future			247.49600	247.49600	247.64500	247.64500		49,499,200.00		20	428
IGOV On 03/08/2017 Index Future			252.25100	252.25100	252.40500	252.40500		50,450,200.00		20	792
IGOV On 02/11/2017 Index Future			257.21400	257.21400	257.37100	257.37100		0.00		0	0
IGOV On 01/02/2018 Index Future			262.40500	262.40500	262.56600	262.56600		0.00		0	0
<b>Total IGOV Future</b>								<b>99,949,400.00</b>		<b>40</b>	<b>1,220</b>
<b>Total For IGOV</b>								<b>99,949,400.00</b>		<b>40</b>	<b>1,220</b>
<b>Total for Index</b>								<b>3,330,822,010.00</b>		<b>618</b>	<b>1,859</b>
JIBAR f On 17/05/2017 Jibar Future			7.32000	92.68000	7.32000	92.68000		0.00		0	0
JIBAR f On 21/06/2017 Jibar Future			7.26000	92.74000	7.26000	92.74000		0.00		0	0
JIBAR f On 19/07/2017 Jibar Future			7.21000	92.79000	7.21000	92.79000		0.00		0	0
JIBAR f On 16/08/2017 Jibar Future			7.19000	92.81000	7.19000	92.81000		0.00		0	0
JIBAR f On 20/09/2017 Jibar Future			7.15000	92.85000	7.15000	92.85000		0.00		0	0
JIBAR f On 18/10/2017 Jibar Future			7.13000	92.87000	7.13000	92.87000		0.00		0	0

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 20/12/2017		Jibar Future	7.08000	92.92000	7.08000	92.92000				0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	7.07000	92.93000	7.07000	92.93000				0.00	0	0
JIBAR F On 20/06/2018		Jibar Future	7.09000	92.91000	7.09000	92.91000				0.00	0	0
JIBAR F On 19/09/2018		Jibar Future	7.12000	92.88000	7.12000	92.88000				0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	7.17000	92.83000	7.17000	92.83000				0.00	0	0
JIBAR F On 20/03/2019		Jibar Future	7.22000	92.78000	7.22000	92.78000				0.00	0	0
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
10Y ST On 17/12/2025		Interest Rate Swap	96.25392	96.25392	96.12656	96.12656				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	93.29112	93.29112	93.16149	93.16149				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	92.05590	92.05590	91.92761	91.92761				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	94.19396	94.19396	94.07026	94.07026				0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	97.93576	97.93576	97.81804	97.81804				0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	96.53418	96.53418	96.41815	96.41815				0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	98.58046	98.58046	98.46411	98.46411				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 15/06/2017		Interest Rate Swap	99.60702	99.60702	99.60703	99.60703				0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	99.60693	99.60693	99.60169	99.60169				0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.79930	99.79930	99.78993	99.78993				0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.74856	99.74856	99.73764	99.73764				0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.92868	99.92868	99.92198	99.92198				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	99.82831	99.82831	99.81947	99.81947				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.03105	99.03105	99.01856	99.01856				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.61913	98.61913	98.61276	98.61276				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.58119	98.58119	98.57333	98.57333				0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	99.00000	99.00000	98.99000	98.99000				0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.43455	99.43455	99.42091	99.42091				0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.88147	99.88147	99.86174	99.86174				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	96.79253	96.79253	96.78112	96.78112				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	96.08453	96.08453	96.07180	96.07180				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	95.34198	95.34198	95.32913	95.32913				0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	95.57158	95.57158	95.55671	95.55671				0.00	0	0
5Y STN On 21/12/2021		Interest Rate Swap	97.80018	97.80018	97.78332	97.78332				0.00	0	51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
5Y STN On 15/03/2022 Interest Rate Swap			97.97906	97.97906	97.96038	97.96038			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			99.20321	99.20321	99.18371	99.18371			0.00	0	0
<b>Total 5Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total For 5Y STND</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Interest Rate Swap</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Derivatives :</b>									<b>38,433,212,358.18</b>	<b>341,829</b>	<b>1,061,858</b>
AA05 On 22/03/2019 Spot Bond			9.40000	100.81934	9.40000	100.79418			0.00	0	940,000,000
<b>Total AA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>940,000,000</b>
<b>Total For AA05</b>									<b>0.00</b>	<b>0</b>	<b>940,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	97.63556			0.00	0	250,000,000
<b>Total AA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For AA06</b>									<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
AA06/JI On 15/04/2021 Spot Bond			100.00000	12.57090	100.00000	12.54011			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			10.24500	98.05280	10.24500	98.02603			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	106.74500	10.00000	106.71700			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	102.02909			0.00	0	1,212,000,000
<b>Total AB010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,212,000,000</b>
<b>Total For AB010</b>									<b>0.00</b>	<b>0</b>	<b>1,212,000,000</b>
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.95034			0.00	801,500,000	1,411,500,000
<b>Total AB011 SPOT</b>									<b>0.00</b>	<b>801,500,000</b>	<b>1,411,500,000</b>
<b>Total For AB011</b>									<b>0.00</b>	<b>801,500,000</b>	<b>1,411,500,000</b>
AB013 On 21/11/2018 Spot Bond			9.45000	102.09685	9.45000	102.07082		881,685,000,000.00		93,300,000	1,823,300,000
<b>Total AB013 SPOT</b>								<b>881,685,000,000.00</b>		<b>93,300,000</b>	<b>1,823,300,000</b>
<b>Total For AB013</b>								<b>881,685,000,000.00</b>		<b>93,300,000</b>	<b>1,823,300,000</b>
AB014L On 19/11/2024 Spot Bond			100.00000	11.38612	100.00000	11.35761			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	104.90280	10.84000	104.87222			0.00	0	0
<b>Total AB015U 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 AB015U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB016L On 05/02/2025 Spot Bond			100.00000	9.66333	100.00000	9.63914				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	101.79209	11.37000	101.76151				0.00	0	0
<b>Total AB018U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB018U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB019L On 04/09/2025 Spot Bond			100.00000	11.40130	100.00000	11.37368				0.00	0	0
<b>Total AB019U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB019U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB020L On 03/09/2027 Spot Bond			11.81000	90.46115	11.81000	90.43255				0.00	0	0
<b>Total AB020U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2027 Spot Bond			100.00000	11.48976	100.00000	11.46193				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	13.72767	100.00000	13.69329				0.00	0	0
<b>Total AB023U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB023U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB024L On 05/05/2021 Spot Bond			100.00000	15.15564	100.00000	15.13158				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	13.62306	100.00000	13.58895				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	16.49248	100.00000	16.45557				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>
AB028L On 17/03/2022 Spot Bond			100.00000	12.48833	100.00000	14.68801				0.00	0	0
<b>Total AB028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	99.97721				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			9.07000	100.00000	9.07000	99.97516				0.00	0	0
<b>Total AB09 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 AB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	107.54400	10.00000	107.51500			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>
ABCPI: On 07/12/2023 Spot Bond			4.34000	108.80876	4.34000	265.92359			0.00	0	10,000,000
<b>Total ABCPI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABCPI3</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABF19L On 21/04/2022 Spot Bond			100.00000	12.24315	100.00000	12.20451			0.00	0	0
<b>Total ABF19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	101.55783			0.00	0	18,800,000,000
<b>Total ABFN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>18,800,000,000</b>
<b>Total For ABFN07</b>									<b>0.00</b>	<b>0</b>	<b>18,800,000,000</b>
ABFN0i On 17/03/2020 Spot Bond				100.00000	0.00000	102.24074			0.00	2,780,000,000	1,888,000,000
<b>Total ABFN08 SPOT</b>									<b>0.00</b>	<b>2,780,000,000</b>	<b>1,888,000,000</b>
<b>Total For ABFN08</b>									<b>0.00</b>	<b>2,780,000,000</b>	<b>1,888,000,000</b>
ABFN0i On 17/03/2026 Spot Bond				100.00000	0.00000	101.17855			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>
ABFN1i On 28/10/2019 Spot Bond				100.00000	0.00000	99.15259			0.00	0	0
<b>Total ABFN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.24169			0.00	0	26,000,000
<b>Total ABFN12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>26,000,000</b>
<b>Total For ABFN12</b>									<b>0.00</b>	<b>0</b>	<b>26,000,000</b>
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	102.07911			0.00	0	0
<b>Total ABFN13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	101.82902			0.00	0	0
<b>Total ABFN14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	100.17170			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>
ABFN1i On 11/11/2022 Spot Bond				100.00000	0.00000	100.22213			0.00	0	0
<b>Total ABFN16 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 ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 17/05/2019 Spot Bond				100.00000	0.00000	102.05599				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>
ABFN1 On 26/09/2023 Spot Bond				100.00000	0.00000	100.91000				0.00	0	0
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK1 On 07/11/2018 Spot Bond			11.45000	98.12299	11.45000	99.91340				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	99.87581				0.00	0	0
<b>Total ABK10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	101.11240				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	102.20916				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			10.70000	101.63335	10.70000	102.98541				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	98.66514				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	33.54994	100.00000	33.46592				0.00	0	0
<b>Total ABK3/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK3/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.75159				0.00	0	20,000,000
<b>Total ABK4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For ABK4</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
ABK4/J On 24/05/2018 Spot Bond			100.00000	46.67905	100.00000	46.56216				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	97.92083				0.00	0	0
<b>Total ABK5 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 ABK5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK5/J On 31/10/2018 Spot Bond			100.00000	39.57644	100.00000	39.48056				0.00	0	0
<b>Total ABK5/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.54271				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	99.04095				0.00	0	0
<b>Total ABK7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	96.13969				0.00	0	0
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	97.41780				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			6.18000	104.80554	6.18000	143.47891				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			6.18000	102.09931	6.18000	129.40616				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	12.78463	100.00000	12.75993				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			7.43000	90.98315	7.43000	106.24975				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	6.09518	100.00000	6.08347				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			8.26000	94.33359	8.26000	107.27249				0.00	0	0
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.29783	100.00000	7.27921				0.00	0	0
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	84.62939				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			3.54000	181.20303	3.54000	181.12181				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	195.20594	2.17000	195.12556				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	206.16426	1.82000	206.08139				0.00	0	0
<b>Total ABN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN33 On 29/01/2018 Spot Bond			8.46630	94.14447	8.46630	94.11821				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			8.46630	94.14447	8.46630	94.11821				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>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.84832				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	100.35595				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			3.23000	92.13657	3.23000	119.43344				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			3.00000	96.53467	3.00000	171.91444				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			2.87000	109.00659	2.87000	225.59220				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>
ABN67 On 28/02/2023 Spot Bond			9.70000	92.80096	9.70000	92.77708				0.00	0	0
<b>Total ABN67 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 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>
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.52095				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	113.44000				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	129.92500				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	109.19596	9.63000	109.16775				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	117.76000				0.00	0	0
<b>Total ABN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			10.07500	106.39316	10.07500	106.36443				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			8.87000	93.72028	8.87000	93.69806				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			10.62000	103.09672	10.62000	103.06742				0.00	0	0
<b>Total ABN87 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 ABN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.27045			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	99.99998			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			8.77000	102.15476	8.77000	102.13094			0.00	0	500,000,000
<b>Total ABS10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ABS10</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABS11 On 09/04/2021 Spot Bond			8.99500	102.02167	8.99500	101.99716			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			9.11000	104.73226	9.11000	104.70649			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	104.49824	9.20000	104.47228			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			9.57500	104.92896	9.57500	104.90186		4,021,500,000,000.00		420,000,000	210,000,000
<b>Total ABS13 SPOT</b>								<b>4,021,500,000,000.00</b>		<b>420,000,000</b>	<b>210,000,000</b>
<b>Total For ABS13</b>								<b>4,021,500,000,000.00</b>		<b>420,000,000</b>	<b>210,000,000</b>
ABS14 On 11/11/2020 Spot Bond			8.83500	101.18069	8.83500	101.15653			0.00	0	0
<b>Total ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS15 On 11/11/2022 Spot Bond			9.38000	101.41967	9.38000	101.39400		2,971,584,000,000.00		316,800,000	105,600,000
<b>Total ABS15 SPOT</b>								<b>2,971,584,000,000.00</b>		<b>316,800,000</b>	<b>105,600,000</b>
<b>Total For ABS15</b>								<b>2,971,584,000,000.00</b>		<b>316,800,000</b>	<b>105,600,000</b>
ABS16 On 11/11/2025 Spot Bond			10.13000	101.26520	10.13000	101.23756			0.00	0	0
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			10.87000	98.31930	10.87000	98.29056			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>
ABS18 On 26/09/2023 Spot Bond			9.65000	101.88861	9.65000	101.86252		7,334,000,000,000.00		760,000,000	380,000,000
<b>Total ABS18 SPOT</b>								<b>7,334,000,000,000.00</b>		<b>760,000,000</b>	<b>380,000,000</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 ABS18</b>									<b>7,334,000,000,000.00</b>	<b>760,000,000</b>	<b>380,000,000</b>
ABS6 On 01/06/2020 Spot Bond			8.71500	102.06967	8.71500	102.04574			7,897,392,688,500.00	906,183,900	402,061,300
<b>Total ABS6 SPOT</b>									<b>7,897,392,688,500.00</b>	<b>906,183,900</b>	<b>402,061,300</b>
<b>Total For ABS6</b>									<b>7,897,392,688,500.00</b>	<b>906,183,900</b>	<b>402,061,300</b>
ABS7 On 11/09/2026 Spot Bond			10.17000	93.09923	10.17000	93.07414			18,102,600,000,000.00	1,780,000,000	5,050,000,000
<b>Total ABS7 SPOT</b>									<b>18,102,600,000,000.00</b>	<b>1,780,000,000</b>	<b>5,050,000,000</b>
<b>Total For ABS7</b>									<b>18,102,600,000,000.00</b>	<b>1,780,000,000</b>	<b>5,050,000,000</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.93643	100.00000	9.91456			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			3.53000	278.05722	3.53000	277.93247			0.00	0	20,000,000
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
ABS14 On 31/01/2022 Spot Bond			2.68000	142.29537	2.68000	145.09183			0.00	0	30,000,000
<b>Total ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For ABS14</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04540	100.00000	0.04528			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	56.96633	100.00000	56.82833			60,000,000,000,000.00	600,000,000	300,000,000
<b>Total ACL02U SPOT</b>									<b>60,000,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For ACL02U</b>									<b>60,000,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
ACL047 On 22/10/2018 Spot Bond			100.00000		0.00000	88.26624			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	102.47006			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	102.47006			0.00	0	0
<b>Total ACL083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL084 On 30/07/2017 Spot Bond			100.00000		0.00000	102.48206			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	102.48206			0.00	0	0
<b>Total ACL086 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 ACL086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	102.45806				0.00	0	0
<b>Total ACL087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL088 On 25/11/2020 Spot Bond			10.00000	107.54400	10.00000	107.51500				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	101.14331				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	101.17207				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	101.18361				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	101.16040				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	101.10843				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			9.13000	103.20277	9.13000	103.17746				0.00	0	0
<b>Total ACL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	206.46931				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	206.47515				0.00	0	0
<b>Total ACL128 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 ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	101.13155				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>
ACL136 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>
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	102.45197				0.00	0	0
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	102.50896				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	107.54400	10.00000	107.51500				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>
ACL142 On 20/12/2021 Spot Bond				100.00000	0.00000	101.13505				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>
ACL161 On 20/03/2022 Spot Bond			10.23000	101.20005	10.23000	101.17261				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	103.55830				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			9.58000	104.00068	9.58000	103.97394				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.11081				0.00	0	0
<b>Total ACL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL169 On 20/06/2017 Spot Bond			1.75000	132.56120	1.75000	132.50813				0.00	0	0
<b>Total ACL169 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 ACL169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL17 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10267				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>
ACL17 On 20/06/2019 Spot Bond				100.00000	0.00000	101.13173				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>
ACL17 On 20/06/2019 Spot Bond				100.00000	0.00000	101.07358				0.00	0	0
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18 On 20/06/2017 Spot Bond				100.00000	0.00000	101.16744				0.00	40,000,000	39,400,000
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>39,400,000</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>40,000,000</b>	<b>39,400,000</b>
ACL18 On 20/06/2017 Spot Bond				100.00000	0.00000	101.19967				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>
ACL18 On 20/06/2019 Spot Bond				100.00000	0.00000	102.37072				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>
ACL18 On 20/09/2017 Spot Bond				100.00000	0.00000	101.23781				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>
ACL18 On 20/09/2022 Spot Bond				100.00000	0.00000	101.12574				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>
ACL18 On 20/09/2020 Spot Bond				100.00000	0.00000	101.13958				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>
ACL18 On 20/09/2020 Spot Bond				100.00000	0.00000	101.15468				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>
ACL19 On 20/09/2022 Spot Bond				100.00000	0.00000	101.15826				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>
ACL19 On 20/09/2022 Spot Bond				100.00000	0.00000	101.15826				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.22472				0.00	0	0
<b>Total ACL195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	101.10843				0.00	0	0
<b>Total ACL196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	101.21543				0.00	0	0
<b>Total ACL197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.44491				0.00	0	0
<b>Total ACL198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.22472				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 20/12/2022 Spot Bond				100.00000	0.00000	101.17803				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.17803				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	146.90878				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	147.91525				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 20/03/2018 Spot Bond				100.00000	0.00000	101.04221				0.00	0	0
<b>Total ACL208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	101.62869				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>
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	101.06421				0.00	0	0
<b>Total ACL212 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 ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	100.30231				0.00	500,000,000	500,000,000
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	93.25788				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	101.05142				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	101.05027				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	101.12111				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	99.77741				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	100.14740				0.00	0	0
<b>Total ACL219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.14516				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 20/09/2021 Spot Bond				100.00000	0.00000	101.11644				0.00	0	0
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.09901				0.00	0	0
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.40297				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	64.12577	100.00000	63.97043				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	64.12577	100.00000	63.97043				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ADCB01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.81435				0.00	0	0
<b>Total ADCB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.54292				0.00	0	10,000,000
<b>Total ADCB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ADCB05</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ADCB2 On 31/07/2018 Spot Bond			100.00000	39.04616	100.00000	38.95157				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>
AFS1U On 27/09/2019 Spot Bond			100.00000	25.17838	100.00000	25.11739				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	5.93175	100.00000	5.91723				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	100.35081				0.00	0	0
<b>Total AHF2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B:On 18/10/2018 Spot Bond				100.00000	0.00000	100.36208				0.00	0	0
<b>Total AHF2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C:On 18/10/2018 Spot Bond				100.00000	0.00000	100.39961				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	100.33955				0.00	0	0
<b>Total AHF3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A:On 18/10/2019 Spot Bond				100.00000	0.00000	100.34332				0.00	0	0
<b>Total AHF3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AHF3B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B:On 18/10/2019 Spot Bond				100.00000	0.00000	100.43714			0.00	0	0
<b>Total AHF3B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B:On 18/04/2019 Spot Bond				100.00000	0.00000	100.41842			0.00	0	0
<b>Total AHF3B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total AHF3C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	100.57139			0.00	0	0
<b>Total AHF3C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	100.51558			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	43.33885	100.00000	43.22336			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	16.80281	100.00000	16.75803			0.00	0	0
<b>Total AHL1AU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	11.06701	100.00000	11.95603			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	9.01493	100.00000	9.73884			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			9.00000	100.41683	9.00000	100.39280			0.00	0	0
<b>Total AIR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			10.24000	106.42565	10.24000	106.39662		30,720,000,000,000.00	3,000,000,000	1,500,000,000	
<b>Total AIR02 SPOT</b>								<b>30,720,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For AIR02</b>								<b>30,720,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
AIR04 On 29/05/2024 Spot Bond			9.44000	102.98304	9.44000	102.95680		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	11.77471	100.00000	11.74865				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			10.54000	100.48046	10.54000	100.45195				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			3.25500	174.60603	3.25500	174.52910				0.00	0	40,000,000
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.01516				0.00	0	0
<b>Total APF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.95579				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	100.45250				0.00	220,000,000	110,000,000
<b>Total APF03 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For APF03</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	100.29052				0.00	0	0
<b>Total APF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS116L On 15/01/2018 Spot Bond			100.00000	84.45586	100.00000	84.26435				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	55.71669	100.00000	55.58171				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	25.18360	100.00000	25.12054				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	25.18360	100.00000	25.12054				0.00	0	0
<b>Total AS127U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS127U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS133L On 07/12/2033 Spot Bond			100.00000	3.74371	100.00000	3.73707				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	0.10540	100.00000	0.10529				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>
AS167L On 04/10/2021 Spot Bond			100.00000	12.47809	100.00000	12.44787				0.00	0	0
<b>Total AS167U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS167U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS168L On 20/06/2021 Spot Bond			100.00000	21.10774	100.00000	21.05660				0.00	0	0
<b>Total AS168U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS180L On 09/03/2019 Spot Bond			100.00000	31.85892	100.00000	31.78174				0.00	0	0
<b>Total AS180U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS180U</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	101.07364				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	104.36641				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>
ASN020 On 09/06/2017 Spot Bond				100.00000	0.00000	115.55134				0.00	0	0
<b>Total ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN022 On 07/12/2033 Spot Bond			3.12000	245.11806	3.12000	245.01082				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN024 On 20/06/2019 Spot Bond				100.00000	0.00000	99.88371				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	97.75702				0.00	0	0
<b>Total ASN032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	99.79567				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			3.13500	218.31120	3.13500	218.21560				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 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 16/04/2018 Spot Bond				100.00000	0.00000	100.34904				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	100.20784				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	100.09753				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	100.00011				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	99.44823				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN062 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>
ASN064 On 01/06/2018 Spot Bond				100.00000	0.00000	101.51688				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>
ASN066 On 15/06/2018 Spot Bond				100.00000	0.00000	101.13754				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>
ASN068 On 07/02/2020 Spot Bond				100.00000	0.00000	99.85764				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>
ASN069 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>
ASN070 On 20/07/2018 Spot Bond				100.00000	0.00000	96.74446				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>
ASN073 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>
ASN077 On 20/06/2020 Spot Bond				100.00000	0.00000	101.26023				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>
ASN078 On 20/09/2020 Spot Bond				100.00000	0.00000	101.08499				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>
ASN080 On 10/12/2017 Spot Bond				100.00000	0.00000	101.35243				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>
ASN081 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>
ASN082 On 20/06/2020 Spot Bond				100.00000	0.00000	100.76507				0.00	65,200,000	76,800,000



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 ASN083 SPOT</b>										<b>0.00</b>	<b>65,200,000</b>	<b>76,800,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>65,200,000</b>	<b>76,800,000</b>
ASN083 On 03/09/2020 Spot Bond				100.00000	0.00000	101.70435				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>
ASN084 On 25/09/2018 Spot Bond				100.00000	0.00000	100.88491				0.00	0	0
<b>Total ASN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN086 On 01/10/2020 Spot Bond				100.00000	0.00000	120.89132				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN088 On 08/10/2018 Spot Bond				100.00000	0.00000	100.54880				0.00	0	0
<b>Total ASN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	100.28169				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	99.80536				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN096 On 20/12/2020 Spot Bond				100.00000	0.00000	71.40519				0.00	0	0
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.58365				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	101.11424				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN112 On 08/03/2021 Spot Bond				100.00000	0.00000	101.44383				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>
ASN113 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>
ASN114 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>
ASN115 On 27/01/2018 Spot Bond				100.00000	0.00000	100.09136				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>
ASN119 On 20/12/2020 Spot Bond				100.00000	0.00000	101.40978				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>
ASN121 On 20/03/2019 Spot Bond				100.00000	0.00000	101.09400				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>
ASN125 On 24/02/2019 Spot Bond				100.00000	0.00000	101.71976				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>
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	101.71438				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>
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	101.69241				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>
ASN130 On 03/03/2019 Spot Bond				100.00000	0.00000	101.54163				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>
ASN131 On 03/03/2019 Spot Bond				100.00000	0.00000	101.52940				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>
ASN132 On 20/12/2020 Spot Bond				100.00000	0.00000	101.39820				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN134 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>
ASN135 On 31/12/2018 Spot Bond				100.00000	0.00000	83.69000				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>
ASN136 On 31/01/2022 Spot Bond			3.41000	140.58362	3.41000	140.52095				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>
ASN137 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>
ASN140 On 31/12/2018 Spot Bond				100.00000	0.00000	83.69000				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>
ASN141 On 20/06/2017 Spot Bond				100.00000	0.00000	101.08522				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>
ASN142 On 20/06/2020 Spot Bond				100.00000	0.00000	103.61379				0.00	0	310,000,000
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
ASN143 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>
ASN144 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>
ASN145 On 04/05/2021 Spot Bond				100.00000	0.00000	99.94774				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>
ASN146 On 04/05/2021 Spot Bond				100.00000	0.00000	99.94774				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>
ASN147 On 31/01/2022 Spot Bond			3.45500	140.30740	3.45500	140.24467				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	105.65000				0.00	0	0
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15(On 04/05/2021 Spot Bond				100.00000	0.00000	101.61683				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			3.90000	90.59686	3.90000	158.08359				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>
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 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	99.85072				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	101.82226				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 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16(On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16(On 20/06/2021 Spot Bond				100.00000	0.00000	101.17798				0.00	0	0
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17(On 22/11/2021 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 ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 30/05/2017 Spot Bond				100.00000	0.00000	101.42992				0.00	0	0
<b>Total ASN173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 02/12/2019 Spot Bond				100.00000	0.00000	101.51744				0.00	0	0
<b>Total ASN174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18: On 20/06/2022 Spot Bond				100.00000	0.00000	100.95796				0.00	0	0
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18: On 11/10/2017 Spot Bond				100.00000	0.00000	100.47367				0.00	0	0
<b>Total ASN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38: On 20/12/2017 Spot Bond			100.00000	61.27852	100.00000	61.13007				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	61.33282	100.00000	61.18423				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	61.08848	100.00000	60.94049				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>
ASN50: On 16/03/2018 Spot Bond			100.00000	61.63798	100.00000	61.48866				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>
ASN75: On 20/09/2020 Spot Bond			100.00000	6.11671	100.00000	6.10189				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	41.27398	100.00000	41.17290				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	101.17274				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>
BAW11 On 01/10/2018 Spot Bond			8.87500	102.04472	8.87500	102.02051				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>
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.06115				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	32.21147	100.00000	32.13343				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	101.11407				0.00	0	20,000,000
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
BAW19 On 05/12/2020 Spot Bond			10.19500	102.02540	10.19500	101.99753				0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW21 On 24/03/2022 Spot Bond			9.81500	99.00912	9.81500	98.98334				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	100.97314	9.30000	100.94819				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	101.44381				0.00	0	0
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW23 On 15/10/2017 Spot Bond			100.00000	83.29519	100.00000	83.10502				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>
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	101.37784				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAW24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.39288				0.00	0	300,000,000
<b>Total BAW3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For BAW3</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
BAW8 On 02/10/2017 Spot Bond			9.22000	101.08864	9.22000	101.06406				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>
BAYA08 On 31/12/2017 Spot Bond			12.04902	100.88979	12.04902	100.85031				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>
BAYA23 On 30/06/2017 Spot Bond			12.20000	100.67577	12.20000	100.64606				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			9.47000	101.24889	9.47000	101.22301				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.29168				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			11.92000	98.13606	11.92000	100.21847				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	101.02933				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			11.45000	92.91263	11.45000	101.95133				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	101.00318				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	101.02464				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.29493				0.00	0	0
<b>Total BAYA35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.24334				0.00	0	0
<b>Total BAYA36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 30/09/2018 Spot Bond				100.00000	0.00000	99.93496				0.00	0	0
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	99.82619				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	101.02498				0.00	0	0
<b>Total BAYA42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA42 On 31/03/2019 Spot Bond				100.00000	0.00000	101.02509				0.00	0	0
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.07335				0.00	0	0
<b>Total BAYA51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	101.09808				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>
BAYA52 On 30/09/2017 Spot Bond				100.00000	0.00000	100.87432				0.00	0	0
<b>Total BAYA53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA53 On 30/09/2019 Spot Bond				100.00000	0.00000	101.09821				0.00	0	0
<b>Total BAYA54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA54 On 31/03/2018 Spot Bond				100.00000	0.00000	100.79447				0.00	0	0
<b>Total BAYA55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA55 On 31/03/2020 Spot Bond				100.00000	0.00000	100.95092				0.00	0	449,100,000



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 BAYA56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>449,100,000</b>
<b>Total For BAYA56</b>										<b>0.00</b>	<b>0</b>	<b>449,100,000</b>
BAYA57 On 31/03/2022 Spot Bond				100.00000	0.00000	101.02881				0.00	0	0
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.30370				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	101.30351				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	101.30360				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	106.77489				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	101.15367				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>
BAYD11 On 30/06/2035 Spot Bond			100.00000	20.26528	100.00000	20.21565				0.00	0	0
<b>Total BAYD11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD21 On 30/06/2035 Spot Bond			100.00000	18.44368	100.00000	18.39852				0.00	0	0
<b>Total BAYD21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.38500	100.00000	11.35711				0.00	0	0
<b>Total BAYD31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.40261	100.00000	11.37499				0.00	0	0
<b>Total BAYD41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD51 On 30/06/2035 Spot Bond			100.00000	13.76500	100.00000	13.73129				0.00	0	0
<b>Total BAYD51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD61 On 30/06/2035 Spot Bond			100.00000	11.92714	100.00000	11.89792				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BC117L On 02/05/2017 Spot Bond			100.00000	99.72678	100.00000	100.00000				0.00	0	0
<b>Total BC117U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC117U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC118L On 15/05/2017 Spot Bond			100.00000	96.81698	100.00000	96.56085				0.00	0	0
<b>Total BC118U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC118U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC119L On 24/05/2017 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	810,000,000
<b>Total BC119U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>810,000,000</b>
<b>Total For BC119U</b>										<b>0.00</b>	<b>0</b>	<b>810,000,000</b>
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.58288				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>
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	100.01077				0.00	0	100,000,000
<b>Total BCJ09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BCJ09</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	100.49346				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>
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	101.79797				0.00	0	0
<b>Total BCJ11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ12 On 23/03/2018 Spot Bond			8.65000	100.95575	8.65000	100.92471				0.00	0	0
<b>Total BCJ12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ13 On 20/04/2018 Spot Bond				100.00000	0.00000	100.25771				0.00	0	0
<b>Total BCJ13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	20.02121	100.00000	19.97271				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	20.02121	100.00000	19.97271				0.00	0	0
<b>Total BCP4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			2.64000	101.44198	2.64000	199.23736				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BD0202 On 28/04/2028 Spot Bond			8.69000	90.43473	8.69000	176.25315				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>
BD0205 On 02/03/2028 Spot Bond			8.69000	91.72433	8.69000	176.76320				0.00	0	0
<b>Total BD0206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			9.07500	93.78142	9.07500	93.75867				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			8.10000	99.85381	8.10000	99.83227				0.00	0	0
<b>Total BEER02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BEER02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.20642	100.00000	10.18086				0.00	0	0
<b>Total BG1A7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.83236	100.00000	8.81023				0.00	0	0
<b>Total BG1A8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.83236	100.00000	8.81023				0.00	0	0
<b>Total BG1B2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1B2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.37003	100.00000	9.34657				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	0.00009	100.00000	0.00009				0.00	0	0
<b>Total BG1D2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1D2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.53636	100.00000	12.50496				0.00	0	0
<b>Total BG1E2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1E2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1F2U On 21/11/2032 Spot Bond			100.00000	17.31572	100.00000	17.27236				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.00000				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>
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.74030				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			10.53000	105.59290	10.53000	105.56298				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	101.10603				0.00	270,000,000	270,000,000
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>270,000,000</b>	<b>270,000,000</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>270,000,000</b>	<b>270,000,000</b>
BGL04 On 05/02/2025 Spot Bond			10.73000	98.86148	10.73000	100.76552				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			11.09500	103.26375	11.09500	102.52557				0.00	0	0
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.83657				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			11.74000	102.33329	11.74000	102.16057				0.00	0	0
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.80172				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			11.09500	101.90640	11.09500	101.87651				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	99.90687				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			11.47500	102.97543	11.47500	102.90104				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	103.91302				0.00	0	20,000,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
BGL13 On 20/08/2021 Spot Bond			11.51500	103.04250	11.51500	103.01063				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>
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	99.96893				0.00	0	0
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	101.43853				0.00	0	0
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	101.51027				0.00	0	0
<b>Total BGR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.63144				0.00	0	40,000,000
<b>Total BID04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For BID04</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.95720				0.00	0	0
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			8.92500	102.86072	8.92500	102.83605				0.00	0	2,200,000,000
<b>Total BID06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
<b>Total For BID06</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BLG1A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF01 On 22/03/2018 Spot Bond				100.00000	0.00000	100.94058				0.00	0	0
<b>Total BPPF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF02 On 22/03/2020 Spot Bond				100.00000	0.00000	101.01807				0.00	0	0
<b>Total BPPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.98407				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BTC152 On 17/05/2017 Spot Bond				100.00000	0.00000	99.67694				0.00	0	0
<b>Total BTC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC163 On 03/05/2017 Spot Bond				100.00000	0.00000	99.97888				0.00	0	0
<b>Total BTC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC164 On 10/05/2017 Spot Bond				100.00000	0.00000	99.83205				0.00	0	0
<b>Total BTC164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC165 On 17/05/2017 Spot Bond				100.00000	0.00000	99.68425				0.00	0	0
<b>Total BTC165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC166 On 21/05/2017 Spot Bond				100.00000	0.00000	99.60010				0.00	0	0
<b>Total BTC166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC167 On 02/06/2017 Spot Bond				100.00000	0.00000	99.34839				0.00	0	0
<b>Total BTC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC168 On 06/06/2017 Spot Bond				100.00000	0.00000	99.26438				0.00	0	0
<b>Total BTC168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC169 On 07/06/2017 Spot Bond				100.00000	0.00000	99.24384				0.00	0	0
<b>Total BTC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC170 On 14/06/2017 Spot Bond				100.00000	0.00000	100.55972				0.00	0	0
<b>Total BTC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC171 On 30/06/2017 Spot Bond				100.00000	0.00000	98.75803				0.00	0	0
<b>Total BTC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC173 On 07/07/2017 Spot Bond				100.00000	0.00000	98.60519				0.00	0	0
<b>Total BTC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC174 On 12/07/2017 Spot Bond				100.00000	0.00000	98.50456				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BTC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.91161				0.00	0	0
<b>Total BWZ18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.94066				0.00	0	0
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	101.78357				0.00	0	0
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 10/11/2019 Spot Bond				100.00000	0.00000	99.80429				0.00	0	290,000,000
<b>Total BWZJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,000</b>
<b>Total For BWZJ19</b>										<b>0.00</b>	<b>0</b>	<b>290,000,000</b>
BWZJ2 On 10/11/2021 Spot Bond				100.00000	0.00000	99.79889				0.00	0	0
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX161L On 01/10/2021 Spot Bond			100.00000	12.14983	100.00000	12.12008				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>
BX162L On 01/10/2021 Spot Bond			100.00000	12.14983	100.00000	12.12008				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>
BX163L On 01/10/2021 Spot Bond			100.00000	12.18155	100.00000	12.15172				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	12.18155	100.00000	12.15172				0.00	0	0
<b>Total BX164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA49L On 30/06/2018 Spot Bond			100.00000	42.89842	100.00000	42.79336				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>
BYB10L On 30/09/2021 Spot Bond			100.00000	18.71905	100.00000	18.67320				0.00	0	0
<b>Total BYB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL12 On 06/09/2018 Spot Bond			15.15000	97.23932	15.15000	97.20074				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	101.18127			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			12.95000	100.72830	12.95000	100.69339			0.00	0	350,000,000
<b>Total CBL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For CBL14</b>									<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
CBL16 On 18/05/2017 Spot Bond			8.47000	104.35675	8.47000	104.33263		533,610,000,000.00		63,000,000	31,500,000
<b>Total CBL16 SPOT</b>								<b>533,610,000,000.00</b>		<b>63,000,000</b>	<b>31,500,000</b>
<b>Total For CBL16</b>								<b>533,610,000,000.00</b>		<b>63,000,000</b>	<b>31,500,000</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	101.19523			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			12.45000	99.35131	12.45000	99.31817			0.00	0	720,000,000
<b>Total CBL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>720,000,000</b>
<b>Total For CBL18</b>									<b>0.00</b>	<b>0</b>	<b>720,000,000</b>
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.01495			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>
CBL22 On 06/05/2020 Spot Bond			9.79500	96.62609	9.79500	96.60056			0.00	0	0
<b>Total CBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.90958			0.00	0	0
<b>Total CBL23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	99.99959			0.00	0	20,000,000
<b>Total CBL24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For CBL24</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	99.85153			0.00	400,000,000	200,000,000
<b>Total CBL25 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For CBL25</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
CBL26 On 06/05/2021 Spot Bond			10.09500	103.18953	10.09500	103.16147			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			10.49500	113.71217	10.49500	113.68023		10,323,931,500,000.00		983,700,000	327,900,000



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 CCT01 SPOT</b>									<b>10,323,931,500,000.00</b>	<b>983,700,000</b>	<b>327,900,000</b>
<b>Total For CCT01</b>									<b>10,323,931,500,000.00</b>	<b>983,700,000</b>	<b>327,900,000</b>
CCT02 On 12/06/2024 Spot Bond			10.62000	109.38498	10.62000	109.35389			0.00	0	550,000,000
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
<b>Total For CCT02</b>									<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
CCT03 On 15/03/2025 Spot Bond			10.57000	104.55747	10.57000	104.52821			10,570,000,000,000.00	1,000,000,000	1,000,000,000
<b>Total CCT03 SPOT</b>									<b>10,570,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For CCT03</b>									<b>10,570,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	104.65333			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	107.54350	10.00000	107.51540			0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.38364			0.00	0	0
<b>Total CGR15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.21190			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	100.23973			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	40.85743	100.00000	40.75512			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	45.15883	100.00000	45.04943			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	42.03548	100.00000	41.93253			0.00	0	0
<b>Total CGR20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.65407			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>
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	99.82199			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.31252				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	101.12020				0.00	0	0
<b>Total CGR25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	100.89696				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>
CGR27 On 25/11/2019 Spot Bond				100.00000	0.00000	101.99174				0.00	0	0
<b>Total CGR27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR28 On 08/02/2018 Spot Bond				100.00000	0.00000	99.85916				0.00	0	0
<b>Total CGR28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	99.81606				0.00	0	0
<b>Total CGR29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR30 On 08/05/2017 Spot Bond			100.00000	98.64865	100.00000	98.38275				0.00	0	0
<b>Total CGR30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.89628				0.00	0	0
<b>Total CIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.92606				0.00	0	0
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.96065				0.00	0	0
<b>Total CIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.78972				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	103.58798				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	25.65942	100.00000	25.59726				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	100.00051				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	100.00041				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	100.00047				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>
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	103.37977	10.11000	103.35161				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>
CLN193 On 29/08/2021 Spot Bond			3.14000	135.12326	3.14000	137.16833				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>
CLN193 On 13/09/2021 Spot Bond			3.38000	141.65221	3.38000	135.16453				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN23( On 25/11/2020 Spot Bond			10.00000	107.54400	10.00000	107.51500				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	107.54400	10.00000	107.51500				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>
CLN24( On 24/02/2019 Spot Bond			13.50000	95.24044	13.50000	95.20607				0.00	0	320,000,000
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
CLN24( On 24/02/2019 Spot Bond			9.35000	101.73135	9.35000	101.70567				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>
CLN26( On 26/03/2019 Spot Bond			9.38000	101.43781	9.38000	101.41255				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>
CLN26( On 30/04/2017 Spot Bond				100.00000	0.00000	100.00000				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>
CLN26( On 20/06/2017 Spot Bond				100.00000	0.00000	101.51707				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>
CLN27( On 20/06/2017 Spot Bond				100.00000	0.00000	101.11493				0.00	0	0
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN27( On 20/06/2017 Spot Bond				100.00000	0.00000	101.08522				0.00	0	0
<b>Total CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN27( On 20/06/2017 Spot Bond				100.00000	0.00000	101.11095				0.00	150,000,000	150,000,000
<b>Total CLN274 SPOT</b>										<b>0.00</b>	<b>150,000,000</b>	<b>150,000,000</b>
<b>Total For CLN274</b>										<b>0.00</b>	<b>150,000,000</b>	<b>150,000,000</b>
CLN27( On 22/05/2017 Spot Bond				100.00000	0.00000	101.68673				0.00	0	0
<b>Total CLN275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN27( On 25/05/2017 Spot Bond				100.00000	0.00000	101.81448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.12323				0.00	0	0
<b>Total CLN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	101.46522				0.00	0	0
<b>Total CLN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	99.85161				0.00	0	0
<b>Total CLN288 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.66526				0.00	0	0
<b>Total CLN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.03391				0.00	0	0
<b>Total CLN290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.01906				0.00	0	0
<b>Total CLN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.28500				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	107.54400	10.00000	107.51500				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	100.89377				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.00935				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.92415				0.00	0	0
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.22115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.91732				0.00	0	0
<b>Total CLN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.96826				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.93290				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	154.78922				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	101.51233				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	155.36166				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	154.09803				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	154.94219				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	102.12788				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			10.98000	98.61951	10.98000	98.59039				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			11.50000	95.16510	11.50000	95.13619				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.89733				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.23854				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	102.08586				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	100.20346				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	100.00029				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	100.06938	8.80500	100.04684				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	100.20518				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	101.15151				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	101.16894				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 20/06/2023 Spot Bond				100.00000	0.00000	101.23613				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.17824				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	101.27116				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	100.89733				0.00	0	0
<b>Total CLN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	133.42329				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.09813				0.00	0	0
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	102.24826				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	100.90178				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN341 On 20/12/2023 Spot Bond				100.00000	0.00000	101.31727				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.05027				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>
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.20358				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.09727				0.00	0	0
<b>Total CLN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN346 On 30/06/2017 Spot Bond				100.00000	0.00000	100.87954				0.00	0	0
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.09163				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	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 CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	100.00022				0.00	0	0
<b>Total CLN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.20239				0.00	0	0
<b>Total CLN359 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN359</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	101.02474				0.00	0	0
<b>Total CLN360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN360 On 20/03/2024 Spot Bond			10.16000	103.13527	10.16000	103.10751				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.10311				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	99.82870				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 20/03/2024 Spot Bond			12.30000	104.61359	12.30000	104.57966				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	99.82229				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond			12.33000	104.64232	12.33000	104.60773				0.00	0	0
<b>Total CLN367 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN367 On 26/07/2022 Spot Bond			10.02000	107.21395	10.02000	107.18499				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	98.06935				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
CLN37( On 26/07/2022 Spot Bond				100.00000	0.00000	100.15090			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>
CLN37( On 20/03/2024 Spot Bond				100.00000	0.00000	83.27484			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>
CLN37( On 20/09/2023 Spot Bond				100.00000	0.00000	101.08855			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>
CLN37( On 20/09/2023 Spot Bond				100.00000	0.00000	101.10831			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>
CLN37( On 20/06/2019 Spot Bond				100.00000	0.00000	101.10848			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>
CLN37( On 30/06/2017 Spot Bond				100.00000	0.00000	100.93023			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>
CLN37( On 20/03/2021 Spot Bond			9.49500	102.38630	9.49500	102.36051		125,334,000,000.00	13,200,000	13,200,000	
<b>Total CLN376 SPOT</b>								<b>125,334,000,000.00</b>	<b>13,200,000</b>	<b>13,200,000</b>	
<b>Total For CLN376</b>								<b>125,334,000,000.00</b>	<b>13,200,000</b>	<b>13,200,000</b>	
CLN37( On 30/06/2017 Spot Bond				100.00000	0.00000	100.78812		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>	
CLN37( On 20/06/2019 Spot Bond				100.00000	0.00000	101.20728		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>	
CLN37( On 20/03/2024 Spot Bond			10.98000	99.19665	10.98000	99.16784		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>	
CLN38( On 20/09/2024 Spot Bond			11.00000	101.28856	11.00000	101.25908		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>	
CLN38( On 20/03/2021 Spot Bond				100.00000	0.00000	101.22425		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.19272				0.00	0	0
<b>Total CLN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 20/09/2024 Spot Bond			12.09000	101.14336	12.09000	101.11111				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.32640				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.10818				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.15952				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.17233				0.00	0	0
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN389 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN389</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN389 On 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>
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.11412				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.49268				0.00	0	0
<b>Total CLN395 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN395</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.19563				0.00	0	0
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	101.99476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	102.01861				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	102.00810				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	101.11401				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN401 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN401</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	100.94447				0.00	0	0
<b>Total CLN402 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN402</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.84394				0.00	0	0
<b>Total CLN403 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN403</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	102.17797				0.00	0	0
<b>Total CLN404 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN404</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN404 On 20/06/2020 Spot Bond				100.00000	0.00000	98.25758				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.11982				0.00	0	0
<b>Total CLN407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 18/07/2020 Spot Bond				100.00000	0.00000	100.41796				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	101.22432				0.00	0	0
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.23012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	100.41983				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	101.21271				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.43288				0.00	0	0
<b>Total CLN414 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN414</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.27071				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	100.44407				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 20/09/2020 Spot Bond			4.00000	100.47466	4.00000	112.57574				0.00	0	0
<b>Total CLN417 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN417</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	101.18199				0.00	3,093,300,000	3,093,300,000
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>3,093,300,000</b>	<b>3,093,300,000</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>3,093,300,000</b>	<b>3,093,300,000</b>
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	101.32870				0.00	0	0
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN419 On 18/04/2028 Spot Bond			7.01000	46.99775	7.01000	47.58396				0.00	0	0
<b>Total CLN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.34029				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	100.19824				0.00	0	0
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000				0.00	0	0
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	104.31785				0.00	0	0
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	102.45642				0.00	0	166,000,000
<b>Total CLN427 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>166,000,000</b>
<b>Total For CLN427</b>										<b>0.00</b>	<b>0</b>	<b>166,000,000</b>
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	102.05676				0.00	0	0
<b>Total CLN428 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN428</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	101.57170				0.00	0	0
<b>Total CLN429 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN429</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	113.65246				0.00	0	0
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	116.14307				0.00	0	0
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	121.52148				0.00	0	0
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	114.44471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	100.90592				0.00	0	0
<b>Total CLN435 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN435</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	101.21855				0.00	0	0
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.16632				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 03/02/2021 Spot Bond				100.00000	0.00000	99.97403				0.00	0	0
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN439 On 20/03/2021 Spot Bond				100.00000	0.00000	115.41678				0.00	0	0
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	102.14713				0.00	0	0
<b>Total CLN441 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN441</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN441 On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN442 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN442</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN442 On 23/05/2021 Spot Bond				100.00000	0.00000	101.89559				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>
CLN444 On 24/05/2021 Spot Bond			10.09500	109.07929	10.09500	109.04962				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>
CLN445 On 20/06/2017 Spot Bond				100.00000	0.00000	100.73786				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>
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	100.85642				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>
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	100.77992				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN448 On 20/09/2017 Spot Bond				100.00000	0.00000	100.82665				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>
CLN449 On 20/06/2017 Spot Bond				100.00000	0.00000	100.85439				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>
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	100.81509				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>
CLN451 On 31/01/2022 Spot Bond			4.08000	136.53512	4.08000	136.47177				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>
CLN452 On 31/01/2025 Spot Bond			6.08000	98.03508	6.08000	97.98431				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>
CLN453 On 31/01/2025 Spot Bond			5.72000	100.48805	5.72000	100.43699				0.00	0	40,300,000
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,300,000</b>
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	<b>40,300,000</b>
CLN454 On 04/05/2021 Spot Bond				100.00000	0.00000	101.84762				0.00	0	0
<b>Total CLN455 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN455</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN455 On 20/12/2021 Spot Bond				100.00000	0.00000	101.36595				0.00	0	0
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN456 On 17/11/2021 Spot Bond				100.00000	0.00000	101.94884				0.00	0	0
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN457 On 29/11/2021 Spot Bond				100.00000	0.00000	101.67800				0.00	0	260,000,000
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
CLN458 On 20/06/2017 Spot Bond				100.00000	0.00000	100.92711				0.00	0	0
<b>Total CLN459 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN459</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN459 On 29/11/2021 Spot Bond				100.00000	0.00000	101.66088				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN460 On 15/02/2022 Spot Bond				100.00000	0.00000	102.19775				0.00	0	0
<b>Total CLN461 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN461</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN461 On 16/02/2022 Spot Bond			10.66500	103.70035	10.66500	103.67059				0.00	0	0
<b>Total CLN462 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN462</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN462 On 23/02/2018 Spot Bond				100.00000	0.00000	101.69655				0.00	0	200,000,000
<b>Total CLN463 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CLN463</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CLN463 On 13/03/2022 Spot Bond			9.91000	101.88281	9.91000	101.85603		410,274,000,000.00		41,400,000	13,800,000	
<b>Total CLN464 SPOT</b>								<b>410,274,000,000.00</b>		<b>41,400,000</b>	<b>13,800,000</b>	
<b>Total For CLN464</b>								<b>410,274,000,000.00</b>		<b>41,400,000</b>	<b>13,800,000</b>	
CLN464 On 14/03/2020 Spot Bond				100.00000	0.00000	101.22479				0.00	0	0
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN465 On 21/02/2024 Spot Bond				100.00000	0.00000	101.05646				0.00	0	0
<b>Total CLN466 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN466</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN466 On 27/03/2020 Spot Bond				100.00000	0.00000	100.83436				0.00	0	0
<b>Total CLN467 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN467</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN467 On 28/03/2020 Spot Bond				100.00000	0.00000	100.84048				0.00	0	0
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN468 On 28/03/2022 Spot Bond				100.00000	0.00000	100.35833				0.00	0	0
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	203.21111				0.00	0	0
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			9.07500	93.78142	9.07500	93.75867				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.69000	40.03228	8.69000	176.25315				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			8.69000	40.55662	8.69000	176.76320				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>
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	101.11430				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	100.59311				0.00	0	0
<b>Total CLNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	101.12593				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	100.20346				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	101.03988				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	101.08521				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	101.56169				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	101.08515				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	101.12562				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	102.13418				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total COH001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.38593			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>
COJ04 On 05/06/2018 Spot Bond			8.67000	104.00635	8.67000	103.98210			0.00	0	900,000,000
<b>Total COJ04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For COJ04</b>									<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
COJ05 On 05/06/2023 Spot Bond			9.42000	117.66294	9.42000	117.63318		3,014,400,000,000.00		320,000,000	1,160,000,000
<b>Total COJ05 SPOT</b>								<b>3,014,400,000,000.00</b>		<b>320,000,000</b>	<b>1,160,000,000</b>
<b>Total For COJ05</b>								<b>3,014,400,000,000.00</b>		<b>320,000,000</b>	<b>1,160,000,000</b>
COJ07 On 23/03/2021 Spot Bond			9.70500	104.59332	9.70500	104.56639		4,852,500,000,000.00		500,000,000	500,000,000
<b>Total COJ07 SPOT</b>								<b>4,852,500,000,000.00</b>		<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For COJ07</b>								<b>4,852,500,000,000.00</b>		<b>500,000,000</b>	<b>500,000,000</b>
COJ08 On 22/06/2026 Spot Bond			10.72000	108.33987	10.72000	108.30879		16,080,000,000,000.00		1,500,000,000	500,000,000
<b>Total COJ08 SPOT</b>								<b>16,080,000,000,000.00</b>		<b>1,500,000,000</b>	<b>500,000,000</b>
<b>Total For COJ08</b>								<b>16,080,000,000,000.00</b>		<b>1,500,000,000</b>	<b>500,000,000</b>
COJG0 On 09/06/2024 Spot Bond			10.05000	104.68376	10.05000	104.65556		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			10.22500	95.87039	10.22500	95.84427		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			11.40000	93.42793	11.40000	93.39962		0.00		0	1,220,000,000
<b>Total COT02 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>1,220,000,000</b>
<b>Total For COT02</b>								<b>0.00</b>		<b>0</b>	<b>1,220,000,000</b>
COT03 On 05/06/2028 Spot Bond			11.42000	91.69787	11.42000	91.66991		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>
CPL01L On 12/12/2019 Spot Bond			100.00000	17.81542	100.00000	17.77226		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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
CPL02L On 12/03/2020 Spot Bond			100.00000	17.86726	100.00000	17.82398			0.00	0	0
<b>Total CPL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL03L On 12/12/2018 Spot Bond			100.00000	30.81300	100.00000	30.73836			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>
CPL05L On 30/10/2018 Spot Bond			100.00000	38.40586	100.00000	38.31180			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	31.89285	100.00000	31.81559			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			11.47000	100.66208	11.47000	100.63107			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	43.42731	100.00000	43.32210			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	37.35355	100.00000	37.26306			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	43.96992	100.00000	43.86340			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			8.24500	100.06214	8.24500	100.04028		783,275,000,000.00	95,000,000	47,500,000	
<b>Total DENG44 SPOT</b>								<b>783,275,000,000.00</b>	<b>95,000,000</b>	<b>47,500,000</b>	
<b>Total For DENG44</b>								<b>783,275,000,000.00</b>	<b>95,000,000</b>	<b>47,500,000</b>	
DENG4 On 29/09/2017 Spot Bond			6.86000	100.61247	6.86000	100.59407		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>	
DENG6 On 29/08/2017 Spot Bond			100.00000		0.00000	101.46098		0.00	697,800,000	697,800,000	

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 DENG64 SPOT</b>									<b>0.00</b>	<b>697,800,000</b>	<b>697,800,000</b>
<b>Total For DENG64</b>									<b>0.00</b>	<b>697,800,000</b>	<b>697,800,000</b>
DENG6 On 22/09/2017 Spot Bond				100.00000	0.00000	100.94608			0.00	580,000,000	580,000,000
<b>Total DENG65 SPOT</b>									<b>0.00</b>	<b>580,000,000</b>	<b>580,000,000</b>
<b>Total For DENG65</b>									<b>0.00</b>	<b>580,000,000</b>	<b>580,000,000</b>
DENG6 On 05/05/2017 Spot Bond				100.00000	0.00000	99.93668			0.00	0	0
<b>Total DENG66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG66</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.48418			0.00	88,100,000	88,100,000
<b>Total DENG67 SPOT</b>									<b>0.00</b>	<b>88,100,000</b>	<b>88,100,000</b>
<b>Total For DENG67</b>									<b>0.00</b>	<b>88,100,000</b>	<b>88,100,000</b>
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.39135			0.00	0	0
<b>Total DENG68 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG68</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.57657			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	86.44535	100.00000	86.24525			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	86.44535	100.00000	86.24525			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	99.77578	100.00000	99.55257		60,000,000,000,000.00	600,000,000	300,000,000	
<b>Total DNG60U SPOT</b>								<b>60,000,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
<b>Total For DNG60U</b>								<b>60,000,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.40438			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	100.30431			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>
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	68.50993			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			9.26500	102.56353	9.26500	102.53802			0.00	0	0
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22 On 07/02/2020 Spot Bond			8.73000	103.92939	8.73000	103.90486			3,573,921,447,000.00	409,383,900	247,461,300
<b>Total DV22 SPOT</b>									<b>3,573,921,447,000.00</b>	<b>409,383,900</b>	<b>247,461,300</b>
<b>Total For DV22</b>									<b>3,573,921,447,000.00</b>	<b>409,383,900</b>	<b>247,461,300</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	21.04902	100.00000	21.00192			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			9.69000	103.12324	9.69000	103.09628			1,000,008,000,000.00	103,200,000	146,200,000
<b>Total DV23 SPOT</b>									<b>1,000,008,000,000.00</b>	<b>103,200,000</b>	<b>146,200,000</b>
<b>Total For DV23</b>									<b>1,000,008,000,000.00</b>	<b>103,200,000</b>	<b>146,200,000</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	12.36982	100.00000	12.34214			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.36982	100.00000	12.34214			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			9.76000	101.61109	9.76000	101.58434			40,992,000,000.00	4,200,000	1,400,000
<b>Total DV24 SPOT</b>									<b>40,992,000,000.00</b>	<b>4,200,000</b>	<b>1,400,000</b>
<b>Total For DV24</b>									<b>40,992,000,000.00</b>	<b>4,200,000</b>	<b>1,400,000</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	101.95317	9.69000	101.92652			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.95317	9.69000	101.92652			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			10.94000	96.53981	10.94000	96.51141			2,188,000,000,000.00	200,000,000	100,000,000
<b>Total DV29 SPOT</b>									<b>2,188,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For DV29</b>									<b>2,188,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	102.03462	10.10000	102.00685			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.03462	10.10000	102.00685			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>
DVC02 On 24/08/2017 Spot Bond				100.00000	0.00000	101.46134			0.00	0	0
<b>Total DVC027 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC027</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02 On 19/02/2018 Spot Bond				100.00000	0.00000	101.52857			0.00	983,700,000	983,700,000
<b>Total DVC028 SPOT</b>									<b>0.00</b>	<b>983,700,000</b>	<b>983,700,000</b>
<b>Total For DVC028</b>									<b>0.00</b>	<b>983,700,000</b>	<b>983,700,000</b>
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	101.48607			0.00	0	450,000,000
<b>Total DVC25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
<b>Total For DVC25</b>									<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	101.44674			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DVC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.72860				0.00	0	380,000,000
<b>Total DVF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>380,000,000</b>
<b>Total For DVF18</b>										<b>0.00</b>	<b>0</b>	<b>380,000,000</b>
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	101.91013				0.00	926,100,000	1,886,100,000
<b>Total DVF19 SPOT</b>										<b>0.00</b>	<b>926,100,000</b>	<b>1,886,100,000</b>
<b>Total For DVF19</b>										<b>0.00</b>	<b>926,100,000</b>	<b>1,886,100,000</b>
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	101.52389				0.00	0	0
<b>Total DVF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20I On 28/03/2020 Spot Bond				100.00000	0.00000	100.83598				0.00	0	0
<b>Total DVF20B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	101.57865				0.00	0	0
<b>Total DVF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22 On 28/03/2022 Spot Bond				100.00000	0.00000	100.86445				0.00	0	0
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			8.40000	117.60028	8.40000	117.57356				0.00	0	9,700,000
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,700,000</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>9,700,000</b>
E170/R On 01/08/2020 Spot Bond			100.00000	22.75998	100.00000	22.70905				0.00	0	0
<b>Total E170/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN20 On 14/03/2020 Spot Bond			9.14000	102.55004	9.14000	102.52513				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			9.30500	103.01259	9.30500	102.98713				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			9.70000	102.56075	9.70000	102.53435				0.00	0	0
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN32 On 14/03/2032 Spot Bond			3.38000	104.49633	3.38000	104.44998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.13251				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	100.10628				0.00	0	0
<b>Total EFS0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0CI On 28/10/2023 Spot Bond			100.00000	16.82926	100.00000	16.78804				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			2.98000	101.48432	2.98000	101.44026				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	113.74105	2.25000	113.69394				0.00	0	0
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 02/05/2028 Spot Bond			2.95000	126.94785	2.95000	126.89301				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			2.95000	115.26988	2.95000	115.21993				0.00	0	0
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			2.96000	114.00049	2.96000	113.95106				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			2.97000	106.32989	2.97000	106.28381				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			2.97000	102.09962	2.97000	102.05532				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36/I2 On 31/01/2036 Spot Bond			2.25000	113.74105	2.25000	113.69394				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			9.39500	105.92957	9.39500	105.90271				0.00	0	0
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			9.37500	105.78868	9.37500	105.76234				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			10.47000	97.92456	10.47000	97.89696				0.00	0	0
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			10.72500	94.22347	10.72500	98.27397				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			10.99000	98.35366	10.99000	99.07667				0.00	0	2,333,333,100
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,333,333,100</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>2,333,333,100</b>
EMM06 On 23/06/2025 Spot Bond			10.57000	101.94373	10.57000	102.63479				0.00	0	0
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.54980				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>
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	99.86021				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>
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.71771				0.00	0	0
<b>Total EPF006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.50906				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>
EPF008 On 12/09/2019 Spot Bond				100.00000	0.00000	101.26355				0.00	0	660,000,000

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 EPF008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
<b>Total For EPF008</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
EPF008 On 30/03/2018 Spot Bond				100.00000	0.00000	100.79027				0.00	0	0
<b>Total EPF009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF009 On 07/11/2019 Spot Bond				100.00000	0.00000	99.85802				0.00	0	0
<b>Total EPF010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF010 On 01/09/2018 Spot Bond			100.00000	38.17792	100.00000	38.08543				0.00	0	0
<b>Total EPF011U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF011U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF011U On 01/09/2019 Spot Bond			100.00000	15.63767	100.00000	15.59979				0.00	0	0
<b>Total EPF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF02U On 06/09/2017 Spot Bond				100.00000	0.00000	101.34136				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>
EPFC27 On 04/05/2017 Spot Bond				100.00000	0.00000	99.95569				0.00	0	0
<b>Total EPFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC28 On 06/11/2017 Spot Bond				100.00000	0.00000	99.86823				0.00	0	180,000,000
<b>Total EPFC29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
<b>Total For EPFC29</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
EPFC29 On 02/03/2018 Spot Bond				100.00000	0.00000	101.49134				0.00	0	203,000,000
<b>Total EPFC30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>203,000,000</b>
<b>Total For EPFC30</b>										<b>0.00</b>	<b>0</b>	<b>203,000,000</b>
EPFC30 On 06/09/2017 Spot Bond				100.00000	0.00000	101.30007				0.00	0	0
<b>Total EPFC31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	96.49570				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>
EQS06 On 09/04/2018 Spot Bond			12.45000	97.29964	12.45000	97.26753				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>
EQS07 On 04/10/2018 Spot Bond				100.00000	0.00000	99.29153				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total EQS08A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08, On 04/10/2018 Spot Bond			100.00000	41.84807	100.00000	41.74558			0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	41.93830	100.00000	41.83559			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>
ERS3B, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ERS3B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B, On 17/11/2025 Spot Bond				100.00000	0.00000	101.86810			0.00	0	0
<b>Total ERS3B4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B, On 17/11/2025 Spot Bond				100.00000	0.00000	101.91281			0.00	0	0
<b>Total ERS3B5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ERS3C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C, On 17/11/2025 Spot Bond				100.00000	0.00000	101.96900			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	102.11390			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	107.54400	10.00000	107.51500			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	101.79765			0.00	0	360,000,000
<b>Total ERSA15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
<b>Total For ERSA15</b>									<b>0.00</b>	<b>0</b>	<b>360,000,000</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
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	101.64225			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	101.72695			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	102.04010			0.00	0	360,000,000
<b>Total ERSA20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
<b>Total For ERSA20</b>									<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.41582			0.00	100,000,000	100,000,000
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For ERSA21</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	102.31110			0.00	0	140,000,000
<b>Total ERSA22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For ERSA22</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.84792			0.00	0	390,000,000
<b>Total ERSA23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>390,000,000</b>
<b>Total For ERSA23</b>									<b>0.00</b>	<b>0</b>	<b>390,000,000</b>
ES18 On 20/04/2018 Spot Bond			8.28000	101.20415	8.28000	101.18172		245,916,000,000.00		29,700,000	40,899,900,000
<b>Total ES18 SPOT</b>								<b>245,916,000,000.00</b>		<b>29,700,000</b>	<b>40,899,900,000</b>
<b>Total For ES18</b>								<b>245,916,000,000.00</b>		<b>29,700,000</b>	<b>40,899,900,000</b>
ES18/R On 20/04/2018 Spot Bond			9.25000	100.32169	9.25000	100.29691		0.00		0	0
<b>Total ES18/R204 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ES18/R204</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Spot Bond			9.03000	106.94546	9.03000	106.91937		1,921,564,134,000.00		212,797,800	163,825,200
<b>Total ES23 SPOT</b>								<b>1,921,564,134,000.00</b>		<b>212,797,800</b>	<b>163,825,200</b>
<b>Total For ES23</b>								<b>1,921,564,134,000.00</b>		<b>212,797,800</b>	<b>163,825,200</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	102.67688	10.00000	102.64920		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>

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 02/04/2026 Spot Bond			9.77000	89.39583	9.77000	89.37255			25,571,998,000,000.00	2,617,400,000	14,584,400,000
<b>Total ES26 SPOT</b>									<b>25,571,998,000,000.00</b>	<b>2,617,400,000</b>	<b>14,584,400,000</b>
<b>Total For ES26</b>									<b>25,571,998,000,000.00</b>	<b>2,617,400,000</b>	<b>14,584,400,000</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.65430	7.85000	100.63314			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			10.61500	77.03411	10.57000	77.29552			8,149,135,500,000.00	767,700,000	56,620,500,000
<b>Total ES33 SPOT</b>									<b>8,149,135,500,000.00</b>	<b>767,700,000</b>	<b>56,620,500,000</b>
<b>Total For ES33</b>									<b>8,149,135,500,000.00</b>	<b>767,700,000</b>	<b>56,620,500,000</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.98519	7.50000	100.96499			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			10.79000	80.49529	10.79000	80.47218			100,421,451,000,000.00	9,306,900,000	17,623,500,000
<b>Total ES42 SPOT</b>									<b>10,421,451,000,000.00</b>	<b>9,306,900,000</b>	<b>17,623,500,000</b>
<b>Total For ES42</b>									<b>10,421,451,000,000.00</b>	<b>9,306,900,000</b>	<b>17,623,500,000</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.18212	8.50000	100.15933			0.00	0	0
<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	101.78061			0.00	0	0
<b>Total EXX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.07367			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>
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	101.09325			0.00	0	0
<b>Total FBJ20Z SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ20Z</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ22Z On 20/03/2022 Spot Bond				100.00000	0.00000	101.12793			0.00	0	0
<b>Total FBJ22Z SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ22Z</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIF01U On 01/11/2018 Spot Bond			100.00000	38.91847	100.00000	38.82419			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	38.99278	100.00000	38.89832			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIF03U On 01/11/2018 Spot Bond			100.00000	39.08736	100.00000	38.99267			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	39.18195	100.00000	39.08702			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>
FIF05U On 27/02/2021 Spot Bond			100.00000	14.54888	100.00000	14.51245			0.00	0	0
<b>Total FIF05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIF06U On 27/02/2023 Spot Bond			100.00000	11.54702	100.00000	11.51811			0.00	0	0
<b>Total FIF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.73952			0.00	0	80,000,000
<b>Total FIFB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For FIFB04</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.56973			0.00	0	0
<b>Total FIFB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.58278			0.00	0	0
<b>Total FIFB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	101.59078			0.00	0	20,000,000
<b>Total FIFB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FIFB08</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.91056			0.00	0	0
<b>Total FIFB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	101.58706			0.00	0	0
<b>Total FIFB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	99.85844			0.00	0	443,000,000
<b>Total FIFB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>443,000,000</b>
<b>Total For FIFB11</b>									<b>0.00</b>	<b>0</b>	<b>443,000,000</b>
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	101.96389			0.00	0	0
<b>Total FIFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FMLA1U On 17/02/2039 Spot Bond			100.00000	5.85461	100.00000	5.84263			0.00	0	0
<b>Total FMLA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FMLA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	0.45253	100.00000	0.45140			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	0.45253	100.00000	0.45140			0.00	0	0
<b>Total FPB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR002L On 02/08/2023 Spot Bond			100.00000	10.58981	100.00000	10.56416			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	10.31519	100.00000	10.29020			0.00	0	0
<b>Total FR003U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			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>
FR2A4D On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			9.27500	101.93581	9.27500	101.91042		324,625,000,000.00		35,000,000	970,000,000
<b>Total FRB05 SPOT</b>								<b>324,625,000,000.00</b>		<b>35,000,000</b>	<b>970,000,000</b>
<b>Total For FRB05</b>								<b>324,625,000,000.00</b>		<b>35,000,000</b>	<b>970,000,000</b>
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.20220			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>
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.17854			0.00	0	230,000,000
<b>Total FRB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
<b>Total For FRB11</b>									<b>0.00</b>	<b>0</b>	<b>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
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	102.83617			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	97.68001			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			10.69500	100.18197	10.69500	101.87725		5,133,600,000,000.00	480,000,000	240,000,000	
<b>Total FRB14 SPOT</b>								<b>5,133,600,000,000.00</b>	<b>480,000,000</b>	<b>240,000,000</b>	
<b>Total For FRB14</b>								<b>5,133,600,000,000.00</b>	<b>480,000,000</b>	<b>240,000,000</b>	
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	103.53691			0.00	222,900,000	722,900,000
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>222,900,000</b>	<b>722,900,000</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>222,900,000</b>	<b>722,900,000</b>
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.52791			0.00	3,337,600,000	3,387,600,000
<b>Total FRB16 SPOT</b>									<b>0.00</b>	<b>3,337,600,000</b>	<b>3,387,600,000</b>
<b>Total For FRB16</b>									<b>0.00</b>	<b>3,337,600,000</b>	<b>3,387,600,000</b>
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.66962			0.00	0	0
<b>Total FRB17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17/ On 08/01/2027 Spot Bond			100.00000	11.60486	100.00000	11.57643			0.00	0	0
<b>Total FRB17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	100.91009			0.00	20,000,000	10,000,000
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
FRB19 On 14/04/2021 Spot Bond			11.39500	103.57948	11.39500	103.54812			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	102.03242			0.00	308,100,000	308,100,000
<b>Total FRB20 SPOT</b>									<b>0.00</b>	<b>308,100,000</b>	<b>308,100,000</b>
<b>Total For FRB20</b>									<b>0.00</b>	<b>308,100,000</b>	<b>308,100,000</b>
FRB21 On 24/11/2021 Spot Bond				100.00000	0.00000	102.05704			0.00	2,128,400,000	2,128,400,000
<b>Total FRB21 SPOT</b>									<b>0.00</b>	<b>2,128,400,000</b>	<b>2,128,400,000</b>
<b>Total For FRB21</b>									<b>0.00</b>	<b>2,128,400,000</b>	<b>2,128,400,000</b>
FRB22 On 08/12/2022 Spot Bond				100.00000	0.00000	101.70134			0.00	0	20,000,000
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</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
FRBC2 On 21/12/2018 Spot Bond			10.25000	106.92870	10.25000	106.89934			0.00	0	0
<b>Total FRBC21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	103.35972			0.00	0	0
<b>Total FRBC22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			3.16000	142.12972	3.16000	142.06733			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			3.53000	113.72000	3.53000	277.93247		70,600,000,000.00	20,000,000	80,000,000	
<b>Total FRBI23 SPOT</b>								<b>70,600,000,000.00</b>	<b>20,000,000</b>	<b>80,000,000</b>	
<b>Total For FRBI23</b>								<b>70,600,000,000.00</b>	<b>20,000,000</b>	<b>80,000,000</b>	
FRBI25 On 31/01/2025 Spot Bond			3.63000	109.29329	3.63000	116.12543			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			3.87000	89.01738	3.87000	158.52351			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			4.06000	94.07684	4.06000	194.68840			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			4.14000	88.88584	4.14000	88.85065			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>
FRBI50 On 31/12/2050 Spot Bond			4.15000	91.06984	4.15000	92.03434			0.00	0	0
<b>Total FRBI50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 30/11/2020 Spot Bond			8.93000	73.63481	8.93000	73.28219			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			10.05000	48.81883	10.05000	48.41342		31,758,000,000,000.00	3,160,000,000	1,580,000,000	
<b>Total FRBZ02 SPOT</b>								<b>31,758,000,000,000.00</b>	<b>3,160,000,000</b>	<b>1,580,000,000</b>	
<b>Total For FRBZ02</b>								<b>31,758,000,000,000.00</b>	<b>3,160,000,000</b>	<b>1,580,000,000</b>	
FRBZ0 On 10/12/2024 Spot Bond			10.08000	48.17120	10.08000	47.76820			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC05I On 13/10/2018 Spot Bond			100.00000	40.81742	100.00000	40.71745			0.00	0	0
<b>Total FRC05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC06I On 31/12/2017 Spot Bond			100.00000	60.59502	100.00000	60.44661			0.00	0	0
<b>Total FRC06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10I On 03/06/2021 Spot Bond				100.00000	0.00000	101.90622			0.00	0	0
<b>Total FRC107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10I On 20/06/2017 Spot Bond				100.00000	0.00000	101.28278			0.00	0	0
<b>Total FRC109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11I On 20/06/2017 Spot Bond				100.00000	0.00000	101.13175			0.00	0	0
<b>Total FRC112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11I On 20/06/2017 Spot Bond				100.00000	0.00000	101.22705			0.00	0	0
<b>Total FRC113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11I On 20/06/2017 Spot Bond			7.47000	100.26880	7.47000	98.00000			0.00	0	0
<b>Total FRC115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11I On 20/06/2017 Spot Bond			7.47000	100.26880	7.47000	100.00000			0.00	0	0
<b>Total FRC116 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11I On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC118 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11I On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12I On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12I On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			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	101.20730			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	100.21606	6.00000	100.00000			0.00	0	0
<b>Total FRC125 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC128 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC130 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.53172			0.00	0	0
<b>Total FRC134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			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	90.35053	100.09221	90.13368			0.00	0	0
<b>Total FRC143 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.11073			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	103.87897			0.00	0	0
<b>Total FRC145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	101.20369			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	99.72855	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	101.21534			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	101.12355			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	101.15493			0.00	0	0
<b>Total FRC154 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC154</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.46235			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	101.13750			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	81.05715	13.22500	81.02849			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	101.08179			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	101.08296			0.00	0	0
<b>Total FRC166 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC166</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	101.50327			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	101.08218			0.00	0	0
<b>Total FRC168 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC168</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC169 On 31/01/2025 Spot Bond			4.17500	108.09685	4.17500	111.78309				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	101.16662				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	101.16662				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	101.89204				0.00	0	0
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC173 On 30/06/2017 Spot Bond				100.00000	0.00000	100.89733				0.00	0	0
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC174 On 20/06/2018 Spot Bond				100.00000	0.00000	101.16662				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>
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.10841				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC177 On 20/09/2018 Spot Bond				100.00000	0.00000	101.08631				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC178 On 06/08/2023 Spot Bond				100.00000	0.00000	99.83031				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC179 On 20/09/2020 Spot Bond				100.00000	0.00000	101.24404				0.00	0	0
<b>Total FRC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	111.79156				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>
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	104.47185				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC184 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC184</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.40328			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	101.15507			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	101.15507			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 02/04/2019 Spot Bond				100.00000	0.00000	100.74775			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	107.54400	10.00000	107.51500			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	101.21050			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 06/05/2017 Spot Bond				100.00000	0.00000	99.85133			0.00	0	0
<b>Total FRC204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 06/05/2017 Spot Bond			8.75000	99.92813	8.75000	99.90420			0.00	0	0
<b>Total FRC205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	101.69302			0.00	0	0
<b>Total FRC206 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	13.74326	100.00000	13.70997			0.00	0	0
<b>Total FRC207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	12.88408	100.00000	12.85287			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	103.42322				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC210 On 20/12/2019 Spot Bond			100.00000	19.76143	100.00000	19.71355				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.18979				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC211 On 29/10/2017 Spot Bond			100.00000	82.40875	100.00000	82.22684				0.00	0	0
<b>Total FRC211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	102.14515				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC213 On 04/06/2021 Spot Bond			100.00000	13.31702	100.00000	13.28477				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC214 On 07/11/2017 Spot Bond			100.00000	66.52625	100.00000	68.55202				0.00	0	0
<b>Total FRC214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	102.14511				0.00	0	0
<b>Total FRC215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC216 On 07/11/2017 Spot Bond			100.00000	66.51556	100.00000	68.53394				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>
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	102.14053				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>
FRC218 On 07/11/2017 Spot Bond				100.00000	0.00000	102.04632				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>
FRC219 On 04/11/2019 Spot Bond				100.00000	0.00000	99.95149				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>
FRC220 On 04/11/2017 Spot Bond				100.00000	0.00000	99.95409				0.00	0	0
<b>Total FRC220 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 FRC220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22 On 31/01/2022 Spot Bond			3.49000	140.09299	3.49000	140.03024				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 20/05/2020 Spot Bond				100.00000	0.00000	101.82232				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>
FRC23 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 25/06/2018 Spot Bond				100.00000	0.00000	100.88788				0.00	509,300,000	509,300,000
<b>Total FRC231 SPOT</b>										<b>0.00</b>	<b>509,300,000</b>	<b>509,300,000</b>
<b>Total For FRC231</b>										<b>0.00</b>	<b>509,300,000</b>	<b>509,300,000</b>
FRC23 On 31/01/2022 Spot Bond			4.35000	134.94190	4.35000	134.87830				0.00	0	0
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 20/12/2020 Spot Bond				100.00000	0.00000	101.68371				0.00	0	0
<b>Total FRC234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				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	113.40390				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	115.42938				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	114.01674				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	116.27315				0.00	0	0
<b>Total FRC239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	115.36869				0.00	0	0
<b>Total FRC240 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 FRC240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	113.36426				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	112.91183				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	100.69845				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	113.07892				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	100.69165				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	100.55847				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	112.85250				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	101.11372				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	113.62829				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	94.31592				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>
FRC25 On 13/02/2022 Spot Bond				100.00000	0.00000	102.30224				0.00	0	0
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.41703				0.00	0	0
<b>Total FRC46 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 FRC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.09824				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			4.02000	109.42830	4.02000	136.82882				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>
FRC69 On 31/01/2022 Spot Bond			4.07000	102.97681	4.07000	136.53120				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			4.05000	101.34141	4.05000	136.65016				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>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.10918				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>
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	100.12176				0.00	0	0
<b>Total FRD013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01U On 22/12/2018 Spot Bond			100.00000	29.36761	100.00000	29.29647				0.00	0	0
<b>Total FRD01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD09U On 26/06/2017 Spot Bond			100.00000	88.67431	100.00000	88.46319				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>
FRD13U On 31/12/2019 Spot Bond			100.00000	18.29271	100.00000	18.24791				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>
FRD15U On 31/12/2021 Spot Bond			100.00000	12.88077	100.00000	12.84923				0.00	0	0
<b>Total FRD15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			4.00000	83.85928	4.00000	83.52290				0.00	0	10,000,000
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRI38 On 31/01/2038 Spot Bond			4.11000	96.95696	4.11000	96.92273				0.00	0	0
<b>Total FRI38 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 FRI38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.24211				0.00	0	0
<b>Total FRJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.77808				0.00	25,000,000,000	38,300,000,000
<b>Total FRJ19 SPOT</b>										<b>0.00</b>	<b>25,000,000,000</b>	<b>38,300,000,000</b>
<b>Total For FRJ19</b>										<b>0.00</b>	<b>25,000,000,000</b>	<b>38,300,000,000</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.20340				0.00	0	0
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.37744				0.00	800,000,000	400,000,000
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
FRJ22 On 07/03/2022 Spot Bond				100.00000	0.00000	101.60598				0.00	0	0
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.33041				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>
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	100.03658				0.00	25,000,000,000	25,000,000,000
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>
FRS01U On 13/05/2021 Spot Bond			100.00000	6.13081	100.00000	6.11902				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	6.13081	100.00000	6.11902				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			2.48800	84.80997	2.48800	110.14975				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			2.83000	109.48916	2.83000	118.63006				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>
FRS103 On 23/01/2024 Spot Bond				100.00000	0.00000	100.18618				0.00	0	0
<b>Total FRS103 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 FRS103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond				100.00000	0.00000	100.18618			0.00	0	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 31/01/2038 Spot Bond			2.97000	106.88077	2.97000	115.98822			0.00	0	0
<b>Total FRS108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 07/12/2033 Spot Bond			3.07000	220.09325	3.07000	219.99727			0.00	0	0
<b>Total FRS109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 31/01/2038 Spot Bond			2.94000	116.59883	2.94000	116.54835			0.00	0	0
<b>Total FRS110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 07/12/2033 Spot Bond			3.10000	219.26856	3.10000	219.17275			0.00	0	0
<b>Total FRS112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.11291			0.00	0	0
<b>Total FRS113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 31/01/2025 Spot Bond			3.43000	117.81896	3.43000	117.76636			0.00	0	0
<b>Total FRS114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/03/2038 Spot Bond			3.13500	113.01419	3.13500	112.96466			0.00	0	0
<b>Total FRS115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 31/01/2038 Spot Bond			3.13500	113.01419	3.13500	112.96466			0.00	0	0
<b>Total FRS119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 07/12/2033 Spot Bond			3.22000	119.67539	3.22000	215.91232			0.00	0	0
<b>Total FRS120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			3.27000	214.66620	3.27000	214.57141			0.00	0	0
<b>Total FRS121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 31/01/2025 Spot Bond			2.96000	106.61462	2.96000	106.56838			0.00	0	0
<b>Total FRS122 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 FRS122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 07/12/2033 Spot Bond			3.30000	213.86638	3.30000	213.77179			0.00	0	0
<b>Total FRS123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 31/01/2038 Spot Bond			4.04500	97.94733	4.04500	97.90198			0.00	0	0
<b>Total FRS124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS124 On 31/03/2028 Spot Bond			3.61000	103.20805	3.61000	162.39575			0.00	0	0
<b>Total FRS126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/01/2038 Spot Bond			3.86000	87.99344	3.86000	100.75615			0.00	0	0
<b>Total FRS127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/03/2028 Spot Bond			3.60000	103.33170	3.60000	162.54683			0.00	0	0
<b>Total FRS129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 11/08/2017 Spot Bond			100.00000	81.86990	100.00000	81.69420		000,000,000,000,000.00	80,000,000,000	40,000,000,000	
<b>Total FRS130 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>80,000,000,000</b>	<b>40,000,000,000</b>	
<b>Total For FRS130</b>								<b>10,000,000,000,000.00</b>	<b>80,000,000,000</b>	<b>40,000,000,000</b>	
FRS130 On 31/03/2028 Spot Bond			3.66000	161.71573	3.66000	161.64272		0.00	0	0	
<b>Total FRS131 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS131</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			3.81000	200.81540	3.81000	200.72382		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>	
FRS132 On 24/03/2020 Spot Bond			100.00000		0.00000	99.83029		0.00	0	0	
<b>Total FRS133 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS133</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS133 On 31/01/2038 Spot Bond			3.79000	88.65506	3.79000	101.86256		0.00	0	0	
<b>Total FRS134 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS134</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			4.04500	85.15674	4.04500	97.90198		0.00	0	0	
<b>Total FRS135 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS135</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			3.57000	105.48503	3.57000	105.43754		0.00	0	0	
<b>Total FRS136 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 FRS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS136 On 31/03/2028 Spot Bond			3.47000	164.59923	3.47000	164.52575				0.00	0	0
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS137 On 07/12/2033 Spot Bond			3.58000	206.57564	3.58000	206.48271				0.00	0	0
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS138 On 31/03/2028 Spot Bond			3.60000	162.62000	3.60000	162.54683				0.00	0	0
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS142 On 31/03/2028 Spot Bond			3.60000	162.62000	3.60000	162.54683				0.00	0	0
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS144 On 31/03/2028 Spot Bond			3.89000	96.16480	3.89000	158.23007				0.00	0	0
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS145 On 31/01/2025 Spot Bond			3.73000	115.36707	3.73000	115.31463				0.00	0	0
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS146 On 31/01/2022 Spot Bond			3.19000	141.94315	3.19000	141.88072				0.00	0	0
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	104.91600				0.00	0	0
<b>Total FRS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS148 On 31/03/2028 Spot Bond			3.95000	157.42580	3.95000	157.35350				0.00	0	0
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS149 On 31/03/2028 Spot Bond			3.99000	156.84444	3.99000	156.77223				0.00	0	0
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS150 On 31/01/2025 Spot Bond			3.70000	115.60965	3.70000	115.55720				0.00	0	0
<b>Total FRS151 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 FRS151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS151 On 31/03/2028 Spot Bond			3.96000	157.28022	3.96000	157.20796				0.00	0	0
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			4.00000	156.69947	4.00000	156.62730				0.00	0	0
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS153 On 08/08/2017 Spot Bond				100.00000	0.00000	101.85856				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>
FRS154 On 19/09/2017 Spot Bond				100.00000	0.00000	100.96332				0.00	0	0
<b>Total FRS155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS155 On 03/10/2017 Spot Bond				100.00000	0.00000	100.65607				0.00	0	0
<b>Total FRS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.89000	117.79072	2.89000	287.88633				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			2.78000	118.50793	2.78000	289.64009				0.00	0	0
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			3.50000	113.90698	3.50000	278.38969				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			3.15000	98.94570	3.15000	142.12959				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	100.09277				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			2.68000	145.15365	2.68000	145.09183				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>
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	99.95242				0.00	0	0
<b>Total FRS62 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 FRS62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			2.81000	114.89360	2.81000	114.84425				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	94.84360	104.97509	94.59183				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	93.08310	101.07593	92.85162				0.00	0	0
<b>Total FRS73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS74 On 14/06/2017 Spot Bond			100.44759	90.97369	100.44759	90.74982				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	91.44342	100.76967	91.21997				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			2.59000	120.31509	2.59000	120.26424				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			2.89000	94.36927	2.89000	122.32875				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	99.61008				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			2.92000	94.16984	2.92000	122.07013				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>
FRS90 On 07/12/2023 Spot Bond			3.69000	112.72897	3.69000	275.50920				0.00	0	0
<b>Total FRS90 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 FRS90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	102.04019			0.00	0	0
<b>Total FRS94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.60897			0.00	0	0
<b>Total FRS96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX17 On 15/09/2017 Spot Bond			7.82000	101.31951	7.82000	101.29842			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			8.20000	102.59302	8.20000	102.57050			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			8.44000	105.44947	8.44000	105.42540		67,995,172,000,000.00	8,056,300,000	8,956,300,000	
<b>Total FRX19 SPOT</b>								<b>7,995,172,000,000.00</b>	<b>8,056,300,000</b>	<b>8,956,300,000</b>	
<b>Total For FRX19</b>								<b>7,995,172,000,000.00</b>	<b>8,056,300,000</b>	<b>8,956,300,000</b>	
FRX20 On 01/10/2020 Spot Bond			8.69500	100.91110	8.69500	100.88764		2,445,034,000,000.00	281,200,000	281,200,000	
<b>Total FRX20 SPOT</b>								<b>2,445,034,000,000.00</b>	<b>281,200,000</b>	<b>281,200,000</b>	
<b>Total For FRX20</b>								<b>2,445,034,000,000.00</b>	<b>281,200,000</b>	<b>281,200,000</b>	
FRX23 On 28/02/2023 Spot Bond			9.39000	94.09519	9.39000	94.07173		0.00	0	250,000,000	
<b>Total FRX23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>250,000,000</b>	
<b>Total For FRX23</b>								<b>0.00</b>	<b>0</b>	<b>250,000,000</b>	
FRX24 On 10/12/2024 Spot Bond			9.62000	110.22902	9.62000	110.20057		7,696,000,000,000.00	800,000,000	400,000,000	
<b>Total FRX24 SPOT</b>								<b>7,696,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For FRX24</b>								<b>7,696,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
FRX26 On 01/10/2026 Spot Bond			10.01000	97.75073	10.01000	97.72465		18,503,485,000,000.00	1,848,500,000	2,739,500,000	
<b>Total FRX26 SPOT</b>								<b>18,503,485,000,000.00</b>	<b>1,848,500,000</b>	<b>2,739,500,000</b>	
<b>Total For FRX26</b>								<b>18,503,485,000,000.00</b>	<b>1,848,500,000</b>	<b>2,739,500,000</b>	
FRX27 On 07/03/2027 Spot Bond			10.02000	102.60045	10.02000	102.57320		4,133,250,000,000.00	412,500,000	137,500,000	
<b>Total FRX27 SPOT</b>								<b>4,133,250,000,000.00</b>	<b>412,500,000</b>	<b>137,500,000</b>	
<b>Total For FRX27</b>								<b>4,133,250,000,000.00</b>	<b>412,500,000</b>	<b>137,500,000</b>	
FRX30 On 31/01/2030 Spot Bond			10.33000	98.38772	10.33000	98.36035		0.00	0	50,000,000	
<b>Total FRX30 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>50,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.42000	95.17797	10.42000	95.15126			27,197,242,000,000.00	2,610,100,000	1,286,700,000
<b>Total FRX31 SPOT</b>									<b>27,197,242,000,000.00</b>	<b>2,610,100,000</b>	<b>1,286,700,000</b>
<b>Total For FRX31</b>									<b>27,197,242,000,000.00</b>	<b>2,610,100,000</b>	<b>1,286,700,000</b>
FRX32 On 31/03/2032 Spot Bond			10.33500	103.76380	10.33500	102.29247			4,328,298,000,000.00	418,800,000	139,600,000
<b>Total FRX32 SPOT</b>									<b>4,328,298,000,000.00</b>	<b>418,800,000</b>	<b>139,600,000</b>
<b>Total For FRX32</b>									<b>4,328,298,000,000.00</b>	<b>418,800,000</b>	<b>139,600,000</b>
FRX45 On 14/04/2045 Spot Bond			11.08000	73.97236	11.08000	73.95056			13,296,000,000,000.00	1,200,000,000	600,000,000
<b>Total FRX45 SPOT</b>									<b>13,296,000,000,000.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For FRX45</b>									<b>13,296,000,000,000.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.99792			0.00	0	0
<b>Total FS1A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.09176			0.00	0	0
<b>Total FS1A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.39691			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	101.10841			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	101.25942			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	100.00000			0.00	0	0
<b>Total FS2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.56618			0.00	0	0
<b>Total FS2A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.59416			0.00	0	210,000,000
<b>Total FS2A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
<b>Total For FS2A5</b>									<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.73512			0.00	0	0
<b>Total FS2B1 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 FS2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.78351				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.99635				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	10.28937	100.00000	10.26361				0.00	0	0
<b>Total FS3A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A4L On 20/02/2022 Spot Bond			100.00000	1.72627	100.00000	1.72195				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	56.96633	100.00000	56.82833				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	9.55736	100.00000	9.53421				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	1.60346	100.00000	1.59958				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>

Contract Details	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 FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A1L On 20/04/2019 Spot Bond			100.00000	21.65081	100.00000	21.59779				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	3.63240	100.00000	3.62351				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	0.60942	100.00000	0.60792				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	3.63240	100.00000	3.62351				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	3.63240	100.00000	3.62351				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	3.63240	100.00000	3.62351				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	3.63240	100.00000	3.62351				0.00	0	0
<b>Total FS5D1U 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 FS5D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/02/2021 Spot Bond			100.00000	3.63240	100.00000	3.62351				0.00	0	0
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.37079				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>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.66133				0.00	0	303,309,200
<b>Total GH31A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>303,309,200</b>
<b>Total For GH31A1</b>										<b>0.00</b>	<b>0</b>	<b>303,309,200</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.54752				0.00	0	0
<b>Total GH31A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.56495				0.00	0	0
<b>Total GH31A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.67821				0.00	0	0
<b>Total GH31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.81754				0.00	0	0
<b>Total GH31C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.90458				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>
GPT40 On 06/06/2017 Spot Bond				100.00000	0.00000	101.29938				0.00	0	0
<b>Total GPT40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	17.72733	100.00000	17.68439				0.00	0	0
<b>Total GRB01U 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 GRB01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB02 On 08/12/2017 Spot Bond			100.00000	62.80376	100.00000	62.65161		242,800,000,000,000.00	2,428,000,000	1,214,000,000	
<b>Total GRB02U SPOT</b>								<b>12,800,000,000,000.00</b>	<b>2,428,000,000</b>	<b>1,214,000,000</b>	
<b>Total For GRB02U</b>								<b>12,800,000,000,000.00</b>	<b>2,428,000,000</b>	<b>1,214,000,000</b>	
GRB03 On 03/03/2019 Spot Bond			100.00000	31.21814	100.00000	31.14251		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	15.40857	100.00000	15.36999		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	24.03444	100.00000	23.97621		0.00	0	0	
<b>Total GRB05U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For GRB05U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
GRB06 On 10/06/2020 Spot Bond			100.00000	15.96233	100.00000	15.92366		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	3.72157	100.00000	3.71451		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>	
GRB10 On 31/07/2017 Spot Bond			100.00000	80.39648	100.00000	80.21978		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	59.54510	100.00000	59.43213		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	40.26059	100.00000	40.21589		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	29.77255	100.00000	29.71607		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	17.89360	100.00000	17.87373		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	14.88628	100.00000	14.85803		0.00	0	0	
<b>Total GRB15U 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 GRB15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB16 On 31/07/2020 Spot Bond			100.00000	7.95271	100.00000	7.94388				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	7.47146	100.00000	7.45729				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	3.53847	100.00000	3.53454				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	3.72157	100.00000	3.71451				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>
GRB20 On 17/03/2020 Spot Bond			100.00000	17.14913	100.00000	17.09473				0.00	0	0
<b>Total GRB20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB21 On 17/03/2021 Spot Bond			100.00000	12.34567	100.00000	12.30651				0.00	0	0
<b>Total GRB21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB22 On 17/03/2023 Spot Bond			100.00000	9.85955	100.00000	9.82828				0.00	0	0
<b>Total GRB22U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB22U</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	100.23518				0.00	0	193,297,800
<b>Total GRH1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>193,297,800</b>
<b>Total For GRH1A3</b>										<b>0.00</b>	<b>0</b>	<b>193,297,800</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.03630				0.00	0	0
<b>Total GRH1B 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 GRH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.04583				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>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.48862				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	102.15279				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.94657				0.00	0	0
<b>Total GRT08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.71035				0.00	0	0
<b>Total GRT09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.90877				0.00	0	0
<b>Total GRT10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	101.92420				0.00	0	10,000,000
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	101.31341				0.00	0	300,000,000
<b>Total GRT12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For GRT12</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.34357				0.00	0	0
<b>Total GRT13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.22178				0.00	0	0
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	100.47351				0.00	0	100,000,000
<b>Total GRT15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>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
<b>Total For GRT15</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.35308			0.00	0	0
<b>Total GRT16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT17 On 17/10/2023 Spot Bond			9.63000	102.89194	9.63000	102.86550		6,280,686,000,000.00	652,200,000	277,400,000	
<b>Total GRT17 SPOT</b>								<b>6,280,686,000,000.00</b>	<b>652,200,000</b>	<b>277,400,000</b>	
<b>Total For GRT17</b>								<b>6,280,686,000,000.00</b>	<b>652,200,000</b>	<b>277,400,000</b>	
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	101.20842		0.00	0	0	
<b>Total GRT18 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For GRT18</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond				100.00000	0.00000	101.44494		0.00	0	0	
<b>Total GRT19 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For GRT19</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond				100.00000	0.00000	101.01089		0.00	0	0	
<b>Total GRT20 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For GRT20</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			10.22000	100.02536	10.22000	98.61328		0.00	0	600,000,000	
<b>Total GRT21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>600,000,000</b>	
<b>Total For GRT21</b>								<b>0.00</b>	<b>0</b>	<b>600,000,000</b>	
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00005	100.00000	0.00006		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>	
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	114.33082		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 31/10/2017 Spot Bond				100.00000	0.00000	109.38356		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>	
HC1M3 On 31/10/2017 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
<b>Total HC1M3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HC1M3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	100.65476		0.00	0	0	
<b>Total HC2T1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HC2T1</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HC3T1 On 28/03/2019 Spot Bond				100.00000	0.00000	100.88338		0.00	0	830,164,200	
<b>Total HC3T1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>830,164,200</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For HC3T1</b>										<b>0.00</b>	<b>0</b>	<b>830,164,200</b>
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	101.14404				0.00	0	0
<b>Total HC4T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC4T1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL01U On 21/11/2019 Spot Bond			100.00000	18.54580	100.00000	18.49936				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	101.22262				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	99.99998				0.00	0	0
<b>Total HILB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.09266				0.00	0	0
<b>Total HILB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.52887				0.00	0	0
<b>Total HILB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.53428				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	100.54056				0.00	0	20,000,000
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.93452	100.00000	8.91264				0.00	0	0
<b>Total HM1B8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.93452	100.00000	8.91264				0.00	0	0
<b>Total HM1B9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 HM1B9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.47786	100.00000	9.45464				0.00	0	0
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.47786	100.00000	9.45464				0.00	0	0
<b>Total HM1C5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.17643	100.00000	10.15151				0.00	0	0
<b>Total HM1D4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1D4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.17643	100.00000	10.15151				0.00	0	0
<b>Total HM1D5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1D5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.03024	100.00000	11.00323				0.00	0	0
<b>Total HM1E4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1E4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1E2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1F2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 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 25/11/2020 Spot Bond			10.00000	107.54400	10.00000	107.51500				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>
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.97700				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	102.04899				0.00	0	95,000,000
<b>Total HPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>95,000,000</b>
<b>Total For HPF07</b>										<b>0.00</b>	<b>0</b>	<b>95,000,000</b>
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.40102				0.00	0	0
<b>Total HPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.36271				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>
HPF10 On 17/02/2018 Spot Bond				100.00000	0.00000	101.73878				0.00	0	0
<b>Total HPF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			8.38000	106.27699	8.38000	106.25290				0.00	0	4,890,000,000
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,890,000,000</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>4,890,000,000</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	18.47248	100.00000	18.43114				0.00	0	0
<b>Total HWAY20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2023 Spot Bond			2.93000	287.37602	2.93000	287.25175				0.00	0	13,500,000,000
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,000</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			2.64000	121.78721	2.64000	297.65599				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			2.90000	100.34883	2.90000	100.30562				0.00	0	0
<b>Total HWAY33 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 HWAY33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2034 Spot Bond			10.49000	92.52762	10.49000	92.50148			1,888,200,000,000.00	180,000,000	3,080,000,000
<b>Total HWAY34 SPOT</b>									<b>1,888,200,000,000.00</b>	<b>180,000,000</b>	<b>3,080,000,000</b>
<b>Total For HWAY34</b>									<b>1,888,200,000,000.00</b>	<b>180,000,000</b>	<b>3,080,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.36710	100.00000	11.34166			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			10.48000	92.40490	10.48000	92.37882			3,131,424,000,000.00	298,800,000	99,600,000
<b>Total HWAY35 SPOT</b>									<b>3,131,424,000,000.00</b>	<b>298,800,000</b>	<b>99,600,000</b>
<b>Total For HWAY35</b>									<b>3,131,424,000,000.00</b>	<b>298,800,000</b>	<b>99,600,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.36706	100.00000	11.34162			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>
HWF08 On 15/07/2019 Spot Bond			100.00000		0.00000	100.34214			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>
HWF09 On 19/09/2019 Spot Bond			100.00000		0.00000	101.10657			0.00	0	0
<b>Total HWF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF10 On 30/09/2019 Spot Bond			100.00000	22.94149	100.00000	22.88592			0.00	0	0
<b>Total HWF10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	107.54400	10.00000	107.51500			0.00	0	0
<b>Total HWY023/R197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWY023/R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			2.26000	127.95746	2.28000	127.72309			119,834,466,000,000.00	53,024,100,000	88,331,179,300
<b>Total I2025 SPOT</b>									<b>19,834,466,000,000.00</b>	<b>53,024,100,000</b>	<b>88,331,179,300</b>
<b>Total For I2025</b>									<b>19,834,466,000,000.00</b>	<b>53,024,100,000</b>	<b>88,331,179,300</b>
I2029 On 31/03/2029 Spot Bond			2.30000	99.32133	2.30000	99.28011			5,155,910,000,000.00	2,241,700,000	18,072,000,100
<b>Total I2029 SPOT</b>									<b>5,155,910,000,000.00</b>	<b>2,241,700,000</b>	<b>18,072,000,100</b>
<b>Total For I2029</b>									<b>5,155,910,000,000.00</b>	<b>2,241,700,000</b>	<b>18,072,000,100</b>
I2033 On 28/02/2033 Spot Bond			2.27000	105.13522	2.27000	105.09172			0.00	0	46,461,173,900
<b>Total I2033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>46,461,173,900</b>
<b>Total For I2033</b>									<b>0.00</b>	<b>0</b>	<b>46,461,173,900</b>
I2038 On 31/01/2038 Spot Bond			2.20000	131.49867	2.21000	131.22852			19,105,020,000,000.00	8,684,100,000	211,739,945,100
<b>Total I2038 SPOT</b>									<b>19,105,020,000,000.00</b>	<b>8,684,100,000</b>	<b>211,739,945,100</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For I2038</b>									<b>19,105,020,000,000.00</b>	<b>8,684,100,000</b>	<b>211,739,945,100</b>
I2046 On 31/03/2046 Spot Bond			2.30000	127.64426	2.30000	127.59130			131,035,140,000,000.00	56,971,800,000	127,302,037,800
<b>Total I2046 SPOT</b>									<b>1,035,140,000,000.00</b>	<b>56,971,800,000</b>	<b>127,302,037,800</b>
<b>Total For I2046</b>									<b>1,035,140,000,000.00</b>	<b>56,971,800,000</b>	<b>127,302,037,800</b>
I2050 On 31/12/2050 Spot Bond			2.32000	136.09082	2.30000	136.65493			3,448,912,000,000.00	1,486,600,000	82,034,900,900
<b>Total I2050 SPOT</b>									<b>3,448,912,000,000.00</b>	<b>1,486,600,000</b>	<b>82,034,900,900</b>
<b>Total For I2050</b>									<b>3,448,912,000,000.00</b>	<b>1,486,600,000</b>	<b>82,034,900,900</b>
IBL22 On 15/03/2018 Spot Bond			8.47000	102.55518	8.47000	102.53206			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>
IBL36 On 31/01/2022 Spot Bond			2.75000	100.69655	2.75000	144.64615			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>
IBL39 On 02/04/2018 Spot Bond			8.59000	100.88043	8.59000	100.85725			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.30571			0.00	20,000,000	430,000,000
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>430,000,000</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>20,000,000</b>	<b>430,000,000</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.54400	10.00000	107.51500			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			8.88000	101.59386	8.88000	101.56961			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			9.16000	97.66198	9.16000	97.63781			535,860,000,000.00	58,500,000	19,500,000
<b>Total IBL46 SPOT</b>									<b>535,860,000,000.00</b>	<b>58,500,000</b>	<b>19,500,000</b>
<b>Total For IBL46</b>									<b>535,860,000,000.00</b>	<b>58,500,000</b>	<b>19,500,000</b>
IBL49 On 02/04/2018 Spot Bond			8.78000	99.36543	8.78000	99.34211			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	100.60766	7.34000	100.58785			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			9.15000	102.09907	9.15000	102.07383			0.00	0	0
<b>Total IBL50 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 IBL50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.76605			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			8.66000	101.40303	8.66000	101.37929			29,165,148,000.00	3,367,800	1,122,600
<b>Total IBL55 SPOT</b>									<b>29,165,148,000.00</b>	<b>3,367,800</b>	<b>1,122,600</b>
<b>Total For IBL55</b>									<b>29,165,148,000.00</b>	<b>3,367,800</b>	<b>1,122,600</b>
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	99.99998			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>
IBL59 On 17/02/2019 Spot Bond			8.62000	102.84567	8.62000	102.82169			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			9.79000	104.36327	9.79000	104.33572			0.00	0	0
<b>Total IBL60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.57846			0.00	0	500,000,000
<b>Total IBL61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For IBL61</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.03631			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	99.49591			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	100.00015			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	101.32592			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			3.48000	140.15421	3.48000	140.09146			0.00	0	0
<b>Total IBL67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.92835			0.00	0	0
<b>Total IBL68 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 IBL68</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL69U On 22/07/2018 Spot Bond			100.00000	39.29311	100.00000	39.19688			0.00	0	0
<b>Total IBL69U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL69U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.82806			0.00	0	0
<b>Total IBL73 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL73</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.75450			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				108.12808	0.00000	102.00537			0.00	0	0
<b>Total IBL76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.58235			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			9.84000	105.21478	9.84000	105.18687		2,828,016,000,000.00	287,400,000	135,800,000	
<b>Total IBL78 SPOT</b>								<b>2,828,016,000,000.00</b>	<b>287,400,000</b>	<b>135,800,000</b>	
<b>Total For IBL78</b>								<b>2,828,016,000,000.00</b>	<b>287,400,000</b>	<b>135,800,000</b>	
IBL79 On 27/01/2019 Spot Bond			8.45000	105.07952	8.45000	105.05549		8,561,540,000,000.00	1,013,200,000	1,013,200,000	
<b>Total IBL79 SPOT</b>								<b>8,561,540,000,000.00</b>	<b>1,013,200,000</b>	<b>1,013,200,000</b>	
<b>Total For IBL79</b>								<b>8,561,540,000,000.00</b>	<b>1,013,200,000</b>	<b>1,013,200,000</b>	
IBL80U On 02/02/2019 Spot Bond			100.00000	27.78233	100.00000	27.71502		0.00	0	0	
<b>Total IBL80U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL80U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL81U On 02/02/2021 Spot Bond			100.00000	12.02153	100.00000	11.99241		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	100.03220		0.00	0	0	
<b>Total IBL82 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL82</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	101.00714		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	28.19025	100.00000	28.12121		0.00	0	0	
<b>Total IBL84U 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 IBL84U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	102.10762			0.00	0	748,000,000
<b>Total IBL85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>748,000,000</b>
<b>Total For IBL85</b>									<b>0.00</b>	<b>0</b>	<b>748,000,000</b>
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	101.79325			0.00	0	20,000,000
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For IBL86</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
IBL87 On 20/05/2019 Spot Bond			8.75000	106.24586	8.75000	106.22073			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			9.13500	108.60079	9.13500	108.57400			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	18.26999	100.00000	18.22911			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	101.69327			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	25.30707	100.00000	25.24369			0.00	0	0
<b>Total IBL90U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL90U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.48584			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	100.50134			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>
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	101.70239			0.00	0	614,000,000
<b>Total IBL93 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>614,000,000</b>
<b>Total For IBL93</b>									<b>0.00</b>	<b>0</b>	<b>614,000,000</b>
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	101.64407			0.00	1,244,800,000	1,244,800,000
<b>Total IBL94 SPOT</b>									<b>0.00</b>	<b>1,244,800,000</b>	<b>1,244,800,000</b>
<b>Total For IBL94</b>									<b>0.00</b>	<b>1,244,800,000</b>	<b>1,244,800,000</b>
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	101.25660			0.00	0	0
<b>Total IBL95 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 IBL95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	101.00073				0.00	0	0
<b>Total IBL96 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL96</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	100.71398				0.00	0	0
<b>Total IBL97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	100.74594				0.00	0	0
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL99 On 21/10/2019 Spot Bond			8.62000	101.11794	8.62000	101.09462				0.00	0	0
<b>Total IBL99 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL99</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.04461	100.00000	0.04451				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>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	99.98071				0.00	0	0
<b>Total IDC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			9.45500	97.01098	9.45500	96.98649				0.00	0	0
<b>Total IDC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.55580				0.00	0	0
<b>Total IDC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.52612				0.00	0	0
<b>Total IDC05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			10.52000	99.23620	10.52000	99.20810				0.00	0	0
<b>Total IDC06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.90859				0.00	0	0
<b>Total IDC07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			11.39000	104.54663	11.39000	104.50180				0.00	0	0
<b>Total IDC08 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 IDCG08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 05/12/2019 Spot Bond				100.00000	0.00000	101.40656				0.00	0	0
<b>Total IDCG09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	101.42652				0.00	0	0
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			10.62000	105.46667	10.62000	105.43669				0.00	0	0
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.18075	5.00000	100.16733				0.00	0	0
<b>Total IDCP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.53957	4.00000	100.52875				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	100.17329	4.00000	100.16244				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			8.92000	102.34641	8.92000	102.32188				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			7.84500	103.51970	7.84500	103.49794				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	8.23616	100.00000	8.21622				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	81.47321	100.00000	81.29176				0.00	0	0
<b>Total IN269U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN269U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN272U On 10/11/2017 Spot Bond			100.00000	65.38961	100.00000	65.22586				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	5.86477	100.00000	5.85365				0.00	0	0
<b>Total IN276U 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 IN276U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	10.90252	100.00000	10.87582				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	18.01925	100.00000	17.97412				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	20.74598	100.00000	20.69517				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	10.94769	100.00000	10.92332				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>
IN306U On 24/06/2020 Spot Bond			100.00000	14.37977	100.00000	14.34493				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	31.87636	100.00000	31.79914				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>
IN318U On 25/06/2017 Spot Bond			100.00000	90.58156	100.00000	90.36538				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	90.85879	100.00000	90.64650				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>
IN327U On 15/02/2021 Spot Bond			100.00000	14.83878	100.00000	14.80162				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	14.61382	100.00000	14.57842				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>
IN331U On 04/12/2019 Spot Bond			100.00000	19.04960	100.00000	19.00346				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	9.93555	100.00000	9.91148				0.00	0	0
<b>Total IN332U 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 IN332U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN334U On 21/09/2021 Spot Bond			100.00000	13.54147	100.00000	13.50866			0.00	0	0
<b>Total IN334U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN334U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN339U On 12/12/2017 Spot Bond			100.00000	64.54325	100.00000	64.38688		60,000,000,000,000.00		600,000,000	300,000,000
<b>Total IN339U SPOT</b>								<b>60,000,000,000,000.00</b>		<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For IN339U</b>								<b>60,000,000,000,000.00</b>		<b>600,000,000</b>	<b>300,000,000</b>
IN341U On 01/03/2018 Spot Bond			100.00000	64.68937	100.00000	64.53266			0.00	0	0
<b>Total IN341U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN341U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN342U On 31/03/2032 Spot Bond			100.00000	8.87633	100.00000	8.85668			0.00	0	0
<b>Total IN342U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN342U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN343U On 28/02/2035 Spot Bond			100.00000	0.00005	100.00000	0.00005			0.00	0	0
<b>Total IN343U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN343U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN345U On 31/01/2030 Spot Bond			100.00000	9.83392	100.00000	9.81192			0.00	0	0
<b>Total IN345U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN345U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN346U On 15/04/2018 Spot Bond			100.00000	57.92678	100.00000	57.78491			0.00	0	0
<b>Total IN346U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN346U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN347U On 21/12/2026 Spot Bond			100.00000	14.15739	100.00000	14.12588			0.00	0	0
<b>Total IN347U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN347U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN351U On 04/07/2017 Spot Bond			100.00000	87.73335	100.00000	87.52836			0.00	0	0
<b>Total IN351U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN351U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN355U On 22/03/2022 Spot Bond			100.00000	1.59570	100.00000	1.59183			0.00	0	0
<b>Total IN355U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN355U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.12314			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>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	84.54965			0.00	0	0
<b>Total ING196 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 ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 25/11/2020 Spot Bond			10.00000	107.54400	10.00000	107.51500				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	101.10087				0.00	0	0
<b>Total ING228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	103.53003				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>
ING335 On 15/08/2019 Spot Bond				100.00000	0.00000	95.78338				0.00	0	0
<b>Total ING335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.69592				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	101.65782				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	99.72396				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			11.49500	106.63229	11.49500	106.59937				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>
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.54400	10.00000	107.51500				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>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.74051				0.00	0	0
<b>Total IPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.72117				0.00	0	0
<b>Total IPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.73063				0.00	0	0
<b>Total IPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2018 Spot Bond			100.00000	40.63249	100.00000	40.53298				0.00	0	0
<b>Total IPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.34433				0.00	0	0
<b>Total IPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.41897				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	101.12255				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	101.15368				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	101.17235				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	101.01252				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	101.02360				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	101.03468				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>
IPF20 On 17/03/2020 Spot Bond				100.00000	0.00000	101.12014				0.00	0	0
<b>Total IPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF21 On 17/03/2022 Spot Bond				100.00000	0.00000	101.15999				0.00	0	0
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC13 On 26/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total IPFC13 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 IPFC13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC14 On 26/07/2017 Spot Bond			100.00000	84.46092	100.00000	81.11111			426,000,000,000,000.00	24,260,000,000	24,260,000,000
<b>Total IPFC14 SPOT</b>									<b>426,000,000,000,000.00</b>	<b>24,260,000,000</b>	<b>24,260,000,000</b>
<b>Total For IPFC14</b>									<b>426,000,000,000,000.00</b>	<b>24,260,000,000</b>	<b>24,260,000,000</b>
IPL10 On 20/05/2021 Spot Bond			9.52500	103.72500	9.52500	103.69835			7,644,611,647,500.00	802,583,900	2,250,861,300
<b>Total IPL10 SPOT</b>									<b>7,644,611,647,500.00</b>	<b>802,583,900</b>	<b>2,250,861,300</b>
<b>Total For IPL10</b>									<b>7,644,611,647,500.00</b>	<b>802,583,900</b>	<b>2,250,861,300</b>
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	101.72905			0.00	0	0
<b>Total IPL11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL6 On 28/09/2017 Spot Bond			8.52000	101.38738	8.52000	101.36452			472,008,000,000.00	55,400,000	27,700,000
<b>Total IPL6 SPOT</b>									<b>472,008,000,000.00</b>	<b>55,400,000</b>	<b>27,700,000</b>
<b>Total For IPL6</b>									<b>472,008,000,000.00</b>	<b>55,400,000</b>	<b>27,700,000</b>
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	74.62933	100.00000	74.48415			0.00	0	0
<b>Total IPL6/R203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL6/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.66571			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	59.46879	100.00000	59.32314			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	100.85165			0.00	20,000,000	10,000,000
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	14.21531	100.00000	14.18049			0.00	0	0
<b>Total IPL8/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.51500			0.00	0	0
<b>Total IPL9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.42834			0.00	0	470,000,000
<b>Total IV015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>470,000,000</b>
<b>Total For IV015</b>									<b>0.00</b>	<b>0</b>	<b>470,000,000</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total IV016 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 IV016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.69655	2.75000	100.68895			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			5.51000	136.48490	5.51000	136.41654			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>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.57465			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	100.12677			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	99.70212			0.00	0	0
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.68368			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			4.28000	110.05878	4.28000	110.96769			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			4.28000	109.96702	4.28000	110.96769			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	101.41957			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	103.92124			0.00	0	0
<b>Total IV032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	99.72638			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			11.39500	105.97364	11.39500	105.94119			0.00	0	0
<b>Total IV034 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 IV034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	100.82787			0.00	20,000,000	90,000,000
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>90,000,000</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>20,000,000</b>	<b>90,000,000</b>
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.25189			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>
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	101.27352			0.00	0	0
<b>Total IV038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV039 On 31/01/2022 Spot Bond			4.93000	128.14409	4.93000	131.52760			0.00	0	0
<b>Total IV039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	101.08427			0.00	0	0
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV041 On 29/09/2021 Spot Bond			11.74500	101.86925	11.74500	101.83765			0.00	0	0
<b>Total IV041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV042 On 18/11/2021 Spot Bond				100.00000	0.00000	102.25754			0.00	0	0
<b>Total IV042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV043 On 21/11/2026 Spot Bond			11.63500	110.52224	11.63500	108.56889			0.00	0	0
<b>Total IV043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV044 On 31/01/2027 Spot Bond				100.00000	0.00000	99.99972			0.00	0	0
<b>Total IV044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV045 On 31/01/2027 Spot Bond			5.18000	118.24463	5.18000	130.11316			0.00	0	70,000,000
<b>Total IV045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For IV045</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
IV057U On 14/07/2018 Spot Bond			100.00000	34.33080	100.00000	34.24672			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			9.25000	104.26882	9.25000	104.24321			0.00	0	0
<b>Total IV08 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 IV08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.70086				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>
IV100U On 19/12/2022 Spot Bond			100.00000	2.01911	100.00000	2.01528				0.00	0	0
<b>Total IV100U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			4.26000	152.98423	4.26000	152.91270				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>
IVA672 On 11/05/2017 Spot Bond			7.60000	99.83370	7.60000	99.66796				0.00	0	0
<b>Total IVA672 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA672</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA673 On 18/05/2017 Spot Bond			7.60000	99.68864	7.60000	99.52338				0.00	0	0
<b>Total IVA673 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA673</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA676 On 08/06/2017 Spot Bond			7.75000	99.24141	7.75000	99.07440				0.00	0	0
<b>Total IVA676 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA676</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA677 On 15/06/2017 Spot Bond			7.75000	99.09525	7.75000	98.92872				0.00	0	0
<b>Total IVA677 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA677</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA680 On 06/07/2017 Spot Bond			7.85000	98.64225	7.85000	98.47512				0.00	0	0
<b>Total IVA680 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA680</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA681 On 13/07/2017 Spot Bond			7.85000	98.49598	7.85000	98.32934				0.00	0	0
<b>Total IVA681 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA681</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA682 On 20/07/2017 Spot Bond			7.85000	98.35014	7.85000	98.18400				0.00	0	0
<b>Total IVA682 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA682</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	107.54400	10.00000	107.51500				0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IVC005/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.52396			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	100.63986			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	100.50426			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	100.35161			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>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.73514			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>
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.81711			0.00	0	0
<b>Total IVC033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.83490			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	96.19541			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			9.22000	102.85742	9.22000	102.83182			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	26.98718	100.00000	26.92680			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	22.11683	100.00000	22.06266			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			9.26500	102.82258	9.26500	102.79686			0.00	0	0
<b>Total IVC040 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 IVC040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.00011				0.00	0	0
<b>Total IVC041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.30788				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	100.12854				0.00	0	0
<b>Total IVC048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.77767				0.00	0	0
<b>Total IVC049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.51706				0.00	0	0
<b>Total IVC050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	99.97565				0.00	0	0
<b>Total IVC051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	99.78084				0.00	0	0
<b>Total IVC053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.92668				0.00	0	0
<b>Total IVC055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.00011				0.00	0	0
<b>Total IVC060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.86361				0.00	0	720,000,000
<b>Total IVC061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>720,000,000</b>
<b>Total For IVC061</b>										<b>0.00</b>	<b>0</b>	<b>720,000,000</b>
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	99.84882				0.00	0	300,000,000
<b>Total IVC063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</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 IVC063</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.41841				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	101.36687				0.00	0	300,000,000
<b>Total IVC065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For IVC065</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
IVC066 On 18/09/2017 Spot Bond			100.00000	90.87400	100.00000	90.65503				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 04/11/2017 Spot Bond				100.00000	0.00000	99.95354				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	100.78489				0.00	0	250,000,000
<b>Total IVC070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For IVC070</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.28762				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	100.14275				0.00	0	250,000,000
<b>Total IVC077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For IVC077</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	101.74773				0.00	0	0
<b>Total IVC078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	101.74773				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	100.36850				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	14.02746	100.00000	13.99310				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	100.00038				0.00	0	0
<b>Total IVC083 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 IVC083</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	101.96477			0.00	0	470,000,000
<b>Total IVC086 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>470,000,000</b>
<b>Total For IVC086</b>									<b>0.00</b>	<b>0</b>	<b>470,000,000</b>
IVC087 On 07/10/2018 Spot Bond				100.00000	0.00000	100.52198			0.00	0	0
<b>Total IVC087 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC087</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC088 On 12/04/2019 Spot Bond				100.00000	0.00000	100.47731			0.00	0	0
<b>Total IVC088 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC088</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC089 On 31/10/2018 Spot Bond				100.00000	0.00000	100.00003			0.00	0	0
<b>Total IVC089 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC089</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC090 On 31/10/2018 Spot Bond				100.00000	0.00000	100.00003			0.00	0	0
<b>Total IVC090 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC090</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC092 On 23/11/2019 Spot Bond				100.00000	0.00000	101.75629			0.00	0	0
<b>Total IVC092 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC092</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC093 On 23/11/2018 Spot Bond				100.00000	0.00000	101.68327			0.00	0	0
<b>Total IVC093 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC093</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC094 On 06/12/2021 Spot Bond			10.11500	106.83893	10.11500	106.80997			0.00	0	0
<b>Total IVC094 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC094</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC097 On 14/06/2021 Spot Bond				100.00000	0.00000	100.90604			0.00	0	0
<b>Total IVC097 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC097</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC098 On 14/06/2018 Spot Bond			8.62000	103.79791	8.62000	103.77384			0.00	0	0
<b>Total IVC098 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC098</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC101 On 24/01/2019 Spot Bond				100.00000	0.00000	100.18682			0.00	0	0
<b>Total IVC101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	99.99997			0.00	0	0
<b>Total IVC102 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 IVC102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC103 On 29/06/2021 Spot Bond				100.00000	0.00000	100.91978				0.00	0	0
<b>Total IVC103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC105 On 08/03/2020 Spot Bond				100.00000	0.00000	101.42870				0.00	0	0
<b>Total IVC105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	101.29041				0.00	0	0
<b>Total IVC106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC107 On 29/06/2021 Spot Bond				100.00000	0.00000	100.76134				0.00	0	0
<b>Total IVC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC108 On 29/07/2019 Spot Bond				100.00000	0.00000	100.56071				0.00	0	0
<b>Total IVC108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68U On 07/12/2021 Spot Bond			100.00000	4.13130	100.00000	4.12346				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	61.54447	100.00000	61.39537				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	42.78303	100.00000	42.67939				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	5.97154	100.00000	5.96021				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>
IVC84U On 01/08/2022 Spot Bond			100.00000	2.63405	100.00000	2.62905				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	2.57959	100.00000	2.57470				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>
IVC91U On 07/11/2022 Spot Bond			100.00000	2.18675	100.00000	2.18260				0.00	0	0
<b>Total IVC91U 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 IVC91U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC95U On 02/12/2021 Spot Bond			100.00000	4.17071	100.00000	4.16280			0.00	0	0
<b>Total IVC95U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC95U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC96U On 02/12/2022 Spot Bond			100.00000	2.08536	100.00000	2.08140			0.00	0	0
<b>Total IVC96U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC96U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC99U On 14/12/2022 Spot Bond			100.00000	2.03837	100.00000	2.03451			0.00	0	0
<b>Total IVC99U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC99U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	99.99997			0.00	0	0
<b>Total JAS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	101.31361			0.00	0	0
<b>Total KAP001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	101.29586			0.00	0	0
<b>Total KAP002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	101.47144			0.00	0	0
<b>Total KAP003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 29/06/2018 Spot Bond				100.00000	0.00000	100.85116			0.00	0	0
<b>Total KAP005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 29/06/2021 Spot Bond				100.00000	0.00000	100.90146			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>
KAP00 On 26/10/2021 Spot Bond			9.66500	102.20019	9.66500	102.17383		4,558,014,000,000.00	471,600,000	157,200,000	
<b>Total KAP007 SPOT</b>								<b>4,558,014,000,000.00</b>	<b>471,600,000</b>	<b>157,200,000</b>	
<b>Total For KAP007</b>								<b>4,558,014,000,000.00</b>	<b>471,600,000</b>	<b>157,200,000</b>	
KAP00 On 28/11/2019 Spot Bond				100.00000	0.00000	101.61825		0.00	1,600,000,000	1,110,000,000	
<b>Total KAP008 SPOT</b>								<b>0.00</b>	<b>1,600,000,000</b>	<b>1,110,000,000</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 KAP008</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>1,110,000,000</b>
KAP04 On 01/07/2019 Spot Bond			100.00000	23.86320	100.00000	23.80476			0.00	0	0
<b>Total KAP04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	101.67733			0.00	0	0
<b>Total KSB007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	99.99991			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>
KSB00 On 05/08/2020 Spot Bond				100.00000	0.00000	99.91219			0.00	0	0
<b>Total KSB009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			9.07000	129.69187	9.07000	129.66061			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>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.92108			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>
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.06526			0.00	0	164,000,000
<b>Total LBK07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>164,000,000</b>
<b>Total For LBK07</b>									<b>0.00</b>	<b>0</b>	<b>164,000,000</b>
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.09471			0.00	0	700,000,000
<b>Total LBK08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For LBK08</b>									<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
LBK08 On 30/10/2019 Spot Bond			100.00000	21.54488	100.00000	21.49211			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			9.73000	103.88711	9.73000	103.85986			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 On 28/11/2019 Spot Bond			9.62000	104.13211	9.62000	104.10509			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>
LBK12 On 25/02/2020 Spot Bond			9.71000	101.77038	9.71000	101.74373			0.00	0	0
<b>Total LBK12U 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 LBK12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK14L On 31/03/2018 Spot Bond			100.00000	60.34791	100.00000	60.20011			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>
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	100.57383			0.00	0	0
<b>Total LBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	101.61793			0.00	0	0
<b>Total LBK16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK17 On 22/03/2020 Spot Bond				100.00000	0.00000	101.04577			0.00	0	820,000,000
<b>Total LBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>820,000,000</b>
<b>Total For LBK17</b>									<b>0.00</b>	<b>0</b>	<b>820,000,000</b>
LBK18 On 22/03/2022 Spot Bond				100.00000	0.00000	100.96046			0.00	0	0
<b>Total LBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK19 On 23/03/2018 Spot Bond				100.00000	0.00000	100.96637			0.00	0	0
<b>Total LBK19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL02 On 13/08/2017 Spot Bond			8.73000	101.36215	8.73000	101.33849		677,668,869,000.00	77,625,300	3,895,875,100	
<b>Total LGL02 SPOT</b>								<b>677,668,869,000.00</b>	<b>77,625,300</b>	<b>3,895,875,100</b>	
<b>Total For LGL02</b>								<b>677,668,869,000.00</b>	<b>77,625,300</b>	<b>3,895,875,100</b>	
LGL03 On 03/04/2018 Spot Bond			9.37000	99.12564	9.37000	99.10084		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			9.61000	100.71994	9.61000	100.69383		594,549,558,000.00	61,867,800	1,300,622,600	
<b>Total LGL04 SPOT</b>								<b>594,549,558,000.00</b>	<b>61,867,800</b>	<b>1,300,622,600</b>	
<b>Total For LGL04</b>								<b>594,549,558,000.00</b>	<b>61,867,800</b>	<b>1,300,622,600</b>	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.35817		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>	
LGL06 On 04/10/2022 Spot Bond			9.94000	101.86149	9.94000	101.83450		2,021,796,000,000.00	203,400,000	2,567,800,000	
<b>Total LGL06 SPOT</b>								<b>2,021,796,000,000.00</b>	<b>203,400,000</b>	<b>2,567,800,000</b>	
<b>Total For LGL06</b>								<b>2,021,796,000,000.00</b>	<b>203,400,000</b>	<b>2,567,800,000</b>	
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	101.15187		0.00	0	500,000,000	
<b>Total LGL07 SPOT</b>								<b>0.00</b>	<b>0</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
<b>Total For LGL07</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	102.71210			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			12.95000	106.74242	12.95000	106.70542			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			13.73000	107.88657	13.73000	107.84701			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>
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	101.34453			0.00	0	0
<b>Total LHL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	102.85576			0.00	0	0
<b>Total LHL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	103.77585			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	100.00000			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>
LRFA2 On 17/11/2019 Spot Bond				100.00000	0.00000	101.76524			0.00	0	0
<b>Total LRFA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			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>
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	102.28058			0.00	0	530,000,000
<b>Total LRFB2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>530,000,000</b>
<b>Total For LRFB2</b>									<b>0.00</b>	<b>0</b>	<b>530,000,000</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			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>
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.98658			0.00	0	0
<b>Total LRFC2 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 LRFC2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	99.82811				0.00	0	0
<b>Total MAQ090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	101.21629				0.00	0	0
<b>Total MAQ093 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ093</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ09 On 08/05/2017 Spot Bond				100.00000	0.00000	99.87485				0.00	0	0
<b>Total MAQ095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	100.08451				0.00	0	0
<b>Total MAQ096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ09 On 15/06/2017 Spot Bond				100.00000	0.00000	99.08496				0.00	0	0
<b>Total MAQ098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000				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	101.35005				0.00	0	0
<b>Total MAQ0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	101.10370				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	101.15668				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>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.29461				0.00	0	0
<b>Total MAQ0A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	101.30281				0.00	0	0
<b>Total MAQ0J1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0J1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0J On 28/12/2020 Spot Bond				100.00000	0.00000	101.25767				0.00	0	0
<b>Total MAQ0J2 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 MAQ0J2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ10 On 19/05/2017 Spot Bond				100.00000	0.00000	99.64808				0.00	0	0
<b>Total MAQ100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.96883				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>
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	99.98694				0.00	0	0
<b>Total MBF042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.69838				0.00	3,000,000,000	1,000,000,000
<b>Total MBF045 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For MBF045</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,000,000,000</b>
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	101.76531				0.00	0	1,945,000,000
<b>Total MBF046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,945,000,000</b>
<b>Total For MBF046</b>										<b>0.00</b>	<b>0</b>	<b>1,945,000,000</b>
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.91128				0.00	0	278,100,000
<b>Total MBF047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>278,100,000</b>
<b>Total For MBF047</b>										<b>0.00</b>	<b>0</b>	<b>278,100,000</b>
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	101.79750				0.00	0	0
<b>Total MBF049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 17/05/2017 Spot Bond				100.00000	0.00000	101.70980				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	102.12767				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	33.69204	100.00000	33.60768				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>
MBF05 On 28/09/2017 Spot Bond				100.00000	0.00000	100.79825				0.00	0	0
<b>Total MBF052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 28/09/2019 Spot Bond				100.00000	0.00000	101.38691				0.00	0	0
<b>Total MBF053 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 MBF053</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 27/03/2018 Spot Bond				100.00000	0.00000	100.81529			0.00	0	0
<b>Total MBF054 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF054</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 27/03/2020 Spot Bond				100.00000	0.00000	100.85418			0.00	0	1,106,000,000
<b>Total MBF055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,106,000,000</b>
<b>Total For MBF055</b>									<b>0.00</b>	<b>0</b>	<b>1,106,000,000</b>
MBLSA On 30/10/2017 Spot Bond			2.30000	98.87847	2.30000	99.41903			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	96.81715			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>
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	101.21610			0.00	0	0
<b>Total MBP035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 11/04/2020 Spot Bond				100.00000	0.00000	100.50098			0.00	0	0
<b>Total MBP036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP29 On 23/09/2017 Spot Bond			100.00000	85.38757	100.00000	85.19127			0.00	0	0
<b>Total MBP29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP30 On 24/10/2017 Spot Bond			100.00000	83.07831	100.00000	82.89245			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	83.09667	100.00000	82.91077			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	65.45646	100.00000	65.29255			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>
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.00012			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			8.85000	100.73681	8.85000	100.71297		246,620,295,000.00		27,866,700	9,288,900
<b>Total MBSA01 SPOT</b>								<b>246,620,295,000.00</b>		<b>27,866,700</b>	<b>9,288,900</b>



Contract Details	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 MBSA01</b>										<b>246,620,295,000.00</b>	<b>27,866,700</b>	<b>9,288,900</b>
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.25034	8.00000	102.22842				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			8.90000	100.43818	8.90000	100.41429				0.00	0	0
<b>Total MBSA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.42062	8.91000	100.39670				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 05/01/2019 Spot Bond				100.00000	0.00000	102.86119				0.00	0	0
<b>Total MEFSA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.96984				0.00	0	0
<b>Total MEFSA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2019 Spot Bond			8.87000	103.73803	8.87000	103.71316				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			9.52000	105.05102	9.52000	105.02403				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	101.02118				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			9.53000	102.59154	9.53000	102.70909				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>
MIL02 On 31/05/2017 Spot Bond			9.33000	103.65065	9.33000	103.62435				0.00	0	0
<b>Total MIL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.53641				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			9.39500	105.23701	9.39500	103.37144				0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MMIG02</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.11540			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			11.72000	99.66374	11.72000	100.23820			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			10.74000	102.38716	10.74000	102.80944		1,079,370,000,000.00		100,500,000	1,083,500,000
<b>Total MMIG05 SPOT</b>								<b>1,079,370,000,000.00</b>	<b>100,500,000</b>	<b>1,083,500,000</b>	
<b>Total For MMIG05</b>								<b>1,079,370,000,000.00</b>	<b>100,500,000</b>	<b>1,083,500,000</b>	
MQB02 On 31/05/2017 Spot Bond			9.03000	103.52536	9.03000	103.49994			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			9.03000	103.25137	9.03000	103.22627			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>	
MTN08 On 19/04/2019 Spot Bond			100.00000	29.18108	100.00000	29.10962			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	28.65558	100.00000	28.59217			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>	
MWAR0 On 22/11/2019 Spot Bond				100.00000	0.00000	101.77163			0.00	0	0
<b>Total MWAR01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MWAR01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
N4A211 On 14/08/2020 Spot Bond			100.89771	12.93205	100.89771	12.89942			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	13.05700	100.61875	13.02411			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>	

Contract Details	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 N4A305</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 N4A308 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A311 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A405 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A408 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A411 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.05027			0.00	220,000,000	220,000,000
<b>Total N5C23 SPOT</b>									<b>0.00</b>	<b>220,000,000</b>	<b>220,000,000</b>
<b>Total For N5C23</b>									<b>0.00</b>	<b>220,000,000</b>	<b>220,000,000</b>
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.17698			0.00	0	0
<b>Total N5D23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5D23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	110.65573			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>
N5F23U On 20/06/2023 Spot Bond			100.00000	12.08314	100.00000	12.05387			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	12.91445	100.00000	12.88316			0.00	0	0
<b>Total N5G23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5G23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			10.39000	94.94754	10.39000	94.92098		1,542,915,000,000.00		148,500,000	49,500,000
<b>Total NAM01 SPOT</b>								<b>1,542,915,000,000.00</b>		<b>148,500,000</b>	<b>49,500,000</b>
<b>Total For NAM01</b>								<b>1,542,915,000,000.00</b>		<b>148,500,000</b>	<b>49,500,000</b>
NAM02 On 29/06/2020 Spot Bond			9.34500	103.94140	9.34500	103.91532		14,017,500,000.00		1,500,000	500,000
<b>Total NAM02 SPOT</b>								<b>14,017,500,000.00</b>		<b>1,500,000</b>	<b>500,000</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 NAM02</b>									<b>14,017,500,000.00</b>	<b>1,500,000</b>	<b>500,000</b>
NAM03 On 01/08/2023 Spot Bond			9.74000	103.97096	9.74000	103.94365			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			10.47000	102.84188	10.47000	102.81289			373,779,000,000.00	35,700,000	11,900,000
<b>Total NAM04 SPOT</b>									<b>373,779,000,000.00</b>	<b>35,700,000</b>	<b>11,900,000</b>
<b>Total For NAM04</b>									<b>373,779,000,000.00</b>	<b>35,700,000</b>	<b>11,900,000</b>
NBK11 On 28/11/2020 Spot Bond			8.72000	104.43489	8.72000	104.41027			37,215,216,000.00	4,267,800	601,422,600
<b>Total NBK11A SPOT</b>									<b>37,215,216,000.00</b>	<b>4,267,800</b>	<b>601,422,600</b>
<b>Total For NBK11A</b>									<b>37,215,216,000.00</b>	<b>4,267,800</b>	<b>601,422,600</b>
NBK12 On 19/03/2021 Spot Bond			9.40500	101.04749	9.40500	101.02226			61,618,738,500.00	6,551,700	2,183,900
<b>Total NBK12A SPOT</b>									<b>61,618,738,500.00</b>	<b>6,551,700</b>	<b>2,183,900</b>
<b>Total For NBK12A</b>									<b>61,618,738,500.00</b>	<b>6,551,700</b>	<b>2,183,900</b>
NBK12 On 19/03/2021 Spot Bond			9.38000	101.12723	9.38000	101.10205			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			9.49000	102.36143	9.49000	102.33564			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>
NBK14 On 25/06/2021 Spot Bond			8.99500	104.15337	8.99500	104.24833			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			9.44500	99.46969	9.44500	99.44434			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>
NBK15 On 27/08/2017 Spot Bond				100.00000	0.00000	101.68493			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			10.37000	97.17319	10.37000	97.14606			207,400,000,000.00	20,000,000	1,640,000,000
<b>Total NBK16A SPOT</b>									<b>207,400,000,000.00</b>	<b>20,000,000</b>	<b>1,640,000,000</b>
<b>Total For NBK16A</b>									<b>207,400,000,000.00</b>	<b>20,000,000</b>	<b>1,640,000,000</b>
NBK17 On 22/04/2026 Spot Bond			10.72000	95.92403	10.72000	95.89667			0.00	0	1,220,000,000
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
NBK18 On 01/06/2020 Spot Bond			9.16000	104.14146	9.16000	104.11584			0.00	0	0
<b>Total NBK18A 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 NBK18A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19, On 01/06/2022 Spot Bond			9.59500	104.21442	9.59500	104.18759			0.00	0	0
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.84573			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>
NBK19I On 26/06/2017 Spot Bond			100.00000	88.91061	100.00000	88.69891			0.00	0	0
<b>Total NBK19B/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19B/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20, On 01/06/2026 Spot Bond			10.57000	103.12968	10.57000	103.10051			0.00	0	0
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.97554			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>
NBK21, On 21/07/2027 Spot Bond			11.12000	100.01162	11.12000	99.98172		222,400,000,000.00	20,000,000	10,000,000	
<b>Total NBK21A SPOT</b>								<b>222,400,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
<b>Total For NBK21A</b>								<b>222,400,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.99831			0.00	0	0
<b>Total NBK21B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22, On 19/11/2022 Spot Bond			9.83000	105.58745	9.83000	105.55946		1,173,702,000,000.00	119,400,000	39,800,000	
<b>Total NBK22A SPOT</b>								<b>1,173,702,000,000.00</b>	<b>119,400,000</b>	<b>39,800,000</b>	
<b>Total For NBK22A</b>								<b>1,173,702,000,000.00</b>	<b>119,400,000</b>	<b>39,800,000</b>	
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	102.03130			0.00	0	600,000,000
<b>Total NBK22B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For NBK22B</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
NBK23, On 19/11/2025 Spot Bond			10.32000	106.89916	10.32000	106.86944			0.00	0	0
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	102.00866			0.00	0	0
<b>Total NBK23B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24, On 19/11/2027 Spot Bond			10.87000	105.37455	10.87000	105.34374			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>

Contract Details	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 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	101.90682			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			9.73000	106.22341	9.73000	106.19554			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	101.94858			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	16.44846	100.00000	16.41166			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	100.20558			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			10.11000	111.41486	10.11000	111.38450		506,511,000,000.00	50,100,000	16,700,000	
<b>Total NBK27A SPOT</b>								<b>506,511,000,000.00</b>	<b>50,100,000</b>	<b>16,700,000</b>	
<b>Total For NBK27A</b>								<b>506,511,000,000.00</b>	<b>50,100,000</b>	<b>16,700,000</b>	
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.78243			0.00	1,935,500,000	1,935,500,000
<b>Total NBK27B SPOT</b>									<b>0.00</b>	<b>1,935,500,000</b>	<b>1,935,500,000</b>
<b>Total For NBK27B</b>									<b>0.00</b>	<b>1,935,500,000</b>	<b>1,935,500,000</b>
NBK28I On 02/08/2023 Spot Bond			9.74000	103.70130	9.74000	103.67406			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	101.73509			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			10.37000	103.39669	10.37000	103.36782		808,860,000,000.00	78,000,000	26,000,000	
<b>Total NBK29A SPOT</b>								<b>808,860,000,000.00</b>	<b>78,000,000</b>	<b>26,000,000</b>	
<b>Total For NBK29A</b>								<b>808,860,000,000.00</b>	<b>78,000,000</b>	<b>26,000,000</b>	
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.99671			0.00	0	420,000,000
<b>Total NBK29B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>420,000,000</b>
<b>Total For NBK29B</b>									<b>0.00</b>	<b>0</b>	<b>420,000,000</b>
NBK30I On 20/02/2024 Spot Bond			9.53000	102.22724	9.53000	102.20095		3,808,188,000,000.00	399,600,000	133,200,000	
<b>Total NBK30A SPOT</b>								<b>3,808,188,000,000.00</b>	<b>399,600,000</b>	<b>133,200,000</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 NBK30A</b>									<b>3,808,188,000,000.00</b>	<b>399,600,000</b>	<b>133,200,000</b>
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.78337			0.00	0	0
<b>Total NBK30B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	101.88264			0.00	0	0
<b>Total NBK31B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.54761			0.00	2,506,600,000	2,506,600,000
<b>Total NBK32B SPOT</b>									<b>0.00</b>	<b>2,506,600,000</b>	<b>2,506,600,000</b>
<b>Total For NBK32B</b>									<b>0.00</b>	<b>2,506,600,000</b>	<b>2,506,600,000</b>
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	102.18915			0.00	1,223,500,000	1,223,500,000
<b>Total NBK33B SPOT</b>									<b>0.00</b>	<b>1,223,500,000</b>	<b>1,223,500,000</b>
<b>Total For NBK33B</b>									<b>0.00</b>	<b>1,223,500,000</b>	<b>1,223,500,000</b>
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	102.03664			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	102.08090			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	102.13605			0.00	20,000,000	10,000,000
<b>Total NBK36B SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For NBK36B</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.04046			0.00	1,223,900,000	2,031,900,000
<b>Total NBK37B SPOT</b>									<b>0.00</b>	<b>1,223,900,000</b>	<b>2,031,900,000</b>
<b>Total For NBK37B</b>									<b>0.00</b>	<b>1,223,900,000</b>	<b>2,031,900,000</b>
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	99.99979			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			8.47000	107.78507	8.47000	107.76078			2,442,455,785,000.00	288,365,500	234,588,500
<b>Total NBK3A SPOT</b>									<b>2,442,455,785,000.00</b>	<b>288,365,500</b>	<b>234,588,500</b>
<b>Total For NBK3A</b>									<b>2,442,455,785,000.00</b>	<b>288,365,500</b>	<b>234,588,500</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	26.02992	100.00000	25.97263			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>
NBK4 On 28/10/2024 Spot Bond			11.24500	45.02636	11.24500	45.01322			42,731,000,000,000.00	3,800,000,000	1,900,000,000
<b>Total NBK4 SPOT</b>									<b>12,731,000,000,000.00</b>	<b>3,800,000,000</b>	<b>1,900,000,000</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 NBK4</b>										<b>12,731,000,000,000.00</b>	<b>3,800,000,000</b>	<b>1,900,000,000</b>
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	100.09763				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>
NBK41I On 20/02/2020 Spot Bond				100.00000	0.00000	101.78377				0.00	0	0
<b>Total NBK41B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK41B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK42I On 21/02/2022 Spot Bond				100.00000	0.00000	101.73495				0.00	1,340,000,000	670,000,000
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>1,340,000,000</b>	<b>670,000,000</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>1,340,000,000</b>	<b>670,000,000</b>
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	101.78340				0.00	0	30,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.33908				0.00	0	0
<b>Total NBK7B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.92434				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	101.05898				0.00	0	400,000,000
<b>Total NCLN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For NCLN75</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.68835				0.00	0	0
<b>Total NCLN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.10834				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	7.90073	100.00000	7.88159				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.81444	100.00000	9.79067				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			10.41500	102.43260	10.41500	102.40435				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	101.10253				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			10.45000	101.42290	10.45000	101.39483				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.10834				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>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.11754				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	101.12916				0.00	0	0
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.50098				0.00	0	0
<b>Total NCLN92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.54876				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	101.01820				0.00	0	0
<b>Total NCLN94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.54880				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>
NED01 On 22/12/2021 Spot Bond			100.00000	13.99049	100.00000	13.95659				0.00	0	0
<b>Total NED01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED02 On 15/03/2022 Spot Bond			100.00000	1.51849	100.00000	1.51549				0.00	0	0
<b>Total NED02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.91510				0.00	724,700,000	724,700,000
<b>Total NED13 SPOT</b>										<b>0.00</b>	<b>724,700,000</b>	<b>724,700,000</b>
<b>Total For NED13</b>										<b>0.00</b>	<b>724,700,000</b>	<b>724,700,000</b>
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.64008				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			9.45000	105.90485	9.45000	102.47432			1,722,735,000,000.00	182,300,000	912,300,000
<b>Total NED15 SPOT</b>									<b>1,722,735,000,000.00</b>	<b>182,300,000</b>	<b>912,300,000</b>
<b>Total For NED15</b>									<b>1,722,735,000,000.00</b>	<b>182,300,000</b>	<b>912,300,000</b>
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.96484			0.00	1,023,500,000	1,433,500,000
<b>Total NED16 SPOT</b>									<b>0.00</b>	<b>1,023,500,000</b>	<b>1,433,500,000</b>
<b>Total For NED16</b>									<b>0.00</b>	<b>1,023,500,000</b>	<b>1,433,500,000</b>
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.39401			0.00	0	0
<b>Total NED17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.39128			0.00	0	0
<b>Total NED18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.87124			0.00	0	130,000,000
<b>Total NED19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For NED19</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
NED20 On 01/07/2020 Spot Bond			10.93000	104.71317	10.93000	104.68239			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	100.56889			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	114.69858	9.44500	114.66935			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	105.06198			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>
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	102.38257			0.00	0	10,000,000
<b>Total NEDT1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NEDT1B</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NET50 On 08/08/2017 Spot Bond				100.00000	0.00000	101.92118			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NET50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	102.48651				0.00	0	30,000,000
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	101.68917				0.00	52,100,000	60,700,000
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>52,100,000</b>	<b>60,700,000</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>52,100,000</b>	<b>60,700,000</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	107.54400	10.00000	107.51500				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	99.67573	13.50000	99.63977				0.00	0	0
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	101.64391				0.00	0	0
<b>Total NHM003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			3.14000	105.49318	3.14000	120.19228				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	168.34155	3.45000	168.26641				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			3.53000	116.99521	3.53000	116.94265				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			3.75000	158.08903	3.75000	160.29735				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			3.82000	159.12792	3.82000	159.25987				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>
NILB17 On 31/01/2038 Spot Bond			3.68000	80.87225	3.68000	80.83486				0.00	0	0
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			8.58000	104.66349	8.58000	104.63920				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
NQ1A1 On 22/05/2020 Spot Bond			9.21000	105.27523	9.21000	105.24831			2,947,200,000,000.00	320,000,000	320,000,000
<b>Total NQ1A10 SPOT</b>									<b>2,947,200,000,000.00</b>	<b>320,000,000</b>	<b>320,000,000</b>
<b>Total For NQ1A10</b>									<b>2,947,200,000,000.00</b>	<b>320,000,000</b>	<b>320,000,000</b>
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total NQ1A16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.60204			0.00	0	983,500,000
<b>Total NQ1A17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>983,500,000</b>
<b>Total For NQ1A17</b>									<b>0.00</b>	<b>0</b>	<b>983,500,000</b>
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.57382			0.00	500,000,000	500,000,000
<b>Total NQ1A18 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For NQ1A18</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.54688			0.00	0	1,380,000,000
<b>Total NQ1A19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,380,000,000</b>
<b>Total For NQ1A19</b>									<b>0.00</b>	<b>0</b>	<b>1,380,000,000</b>
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	101.67244			0.00	0	190,000,000
<b>Total NQ1A21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
<b>Total For NQ1A21</b>									<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	101.57319			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			9.41000	105.30440	9.41000	105.27689			0.00	0	0
<b>Total NQ1B10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.68023			0.00	0	0
<b>Total NQ1B15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.61146			0.00	0	0
<b>Total NQ1B16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.73739			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			9.61000	105.33360	9.61000	105.30551			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.64908				0.00	0	0
<b>Total NQ1C15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.65851				0.00	0	0
<b>Total NQ1C16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.81825				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.00619				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.68671				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	101.91190				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			8.63000	110.39819	8.63000	110.37257				0.00	0	0
<b>Total NRA018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/10/2022 Spot Bond			9.39500	112.13195	9.39500	112.10398				0.00	0	400,000,000
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
NRA02: On 31/05/2023 Spot Bond			2.78000	182.26212	2.78000	182.18406				0.00	0	9,700,000,000
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,700,000,000</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>9,700,000,000</b>
NRA02: On 30/11/2028 Spot Bond			11.17000	112.08246	11.17000	112.04899		8,936,000,000,000.00		800,000,000	800,000,000	5,940,000,000
<b>Total NRA028 SPOT</b>								<b>8,936,000,000,000.00</b>		<b>800,000,000</b>	<b>800,000,000</b>	<b>5,940,000,000</b>
<b>Total For NRA028</b>								<b>8,936,000,000,000.00</b>		<b>800,000,000</b>	<b>800,000,000</b>	<b>5,940,000,000</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	17.27114	100.00000	17.23271				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>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.14919				0.00	0	270,000,000

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 NTC16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
<b>Total For NTC16</b>									<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	102.14335			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	100.09443			0.00	0	0
<b>Total NTC19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT13U On 28/05/2020 Spot Bond			100.00000	23.23576	100.00000	23.17758			0.00	0	0
<b>Total NYT13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.79175			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			9.73000	102.94492	9.73000	102.91791			0.00	0	200,000,000
<b>Total OML03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For OML03</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.26868			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			9.92500	100.28436	9.92500	100.74078			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			10.67000	99.93266	10.67000	99.90443		5,761,800,000,000.00		540,000,000	1,770,000,000
<b>Total OML06 SPOT</b>								<b>5,761,800,000,000.00</b>		<b>540,000,000</b>	<b>1,770,000,000</b>
<b>Total For OML06</b>								<b>5,761,800,000,000.00</b>		<b>540,000,000</b>	<b>1,770,000,000</b>
OML07 On 19/03/2025 Spot Bond			11.57000	98.18726	11.57000	98.15725		8,561,800,000,000.00		740,000,000	1,400,000,000
<b>Total OML07 SPOT</b>								<b>8,561,800,000,000.00</b>		<b>740,000,000</b>	<b>1,400,000,000</b>
<b>Total For OML07</b>								<b>8,561,800,000,000.00</b>		<b>740,000,000</b>	<b>1,400,000,000</b>
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.58415		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			10.66000	102.41473	10.66000	102.38584		1,176,710,496,000.00		110,385,600	1,036,795,200
<b>Total OML09 SPOT</b>								<b>1,176,710,496,000.00</b>		<b>110,385,600</b>	<b>1,036,795,200</b>
<b>Total For OML09</b>								<b>1,176,710,496,000.00</b>		<b>110,385,600</b>	<b>1,036,795,200</b>
OML10 On 14/09/2025 Spot Bond			11.57000	100.35140	11.57000	100.32073		0.00		0	940,000,000

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 OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>940,000,000</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>940,000,000</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	107.54400	10.00000	107.51500				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>
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	101.20670				0.00	0	678,000,000
<b>Total PMM29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>678,000,000</b>
<b>Total For PMM29</b>										<b>0.00</b>	<b>0</b>	<b>678,000,000</b>
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.33748				0.00	0	530,000,000
<b>Total PMM30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>530,000,000</b>
<b>Total For PMM30</b>										<b>0.00</b>	<b>0</b>	<b>530,000,000</b>
PMM31 On 04/05/2017 Spot Bond				100.00000	0.00000	99.95432				0.00	0	320,000,000
<b>Total PMM31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
<b>Total For PMM31</b>										<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
PMM32 On 25/05/2017 Spot Bond				100.00000	0.00000	101.45105				0.00	0	0
<b>Total PMM32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM33 On 01/09/2017 Spot Bond				100.00000	0.00000	101.38047				0.00	0	0
<b>Total PMM33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	100.84957				0.00	0	524,000,000
<b>Total PMM34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>524,000,000</b>
<b>Total For PMM34</b>										<b>0.00</b>	<b>0</b>	<b>524,000,000</b>
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	97.03631				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	96.68506				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	101.70672	10.01500	101.68827				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	100.18890				0.00	0	277,143,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total PRE1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>277,143,700</b>
<b>Total For PRE1A3</b>										<b>0.00</b>	<b>0</b>	<b>277,143,700</b>
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.09094				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	100.10006				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	100.10217				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>
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	100.70385				0.00	0	0
<b>Total PRE2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	100.73657				0.00	0	0
<b>Total PRE2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	100.76511				0.00	0	0
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2B On 20/02/2022 Spot Bond				100.00000	0.00000	100.82196				0.00	0	0
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2C On 20/02/2022 Spot Bond				100.00000	0.00000	100.83006				0.00	0	0
<b>Total PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2D On 20/02/2022 Spot Bond				100.00000	0.00000	100.83815				0.00	0	0
<b>Total PRE2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.72000	115.25781	8.67000	115.57736			647,864,907,104,000.00	2,711,911,113,200	1,159,452,312,400	
<b>Total R186 SPOT</b>									<b>17,864,907,104,000.00</b>	<b>711,911,113,200</b>	<b>159,452,312,400</b>	
<b>Total For R186</b>									<b>17,864,907,104,000.00</b>	<b>711,911,113,200</b>	<b>159,452,312,400</b>	
R197 On 07/12/2023 Spot Bond			2.28000	297.89906	2.28000	297.77551			5,952,396,000,000.00	2,610,700,000	31,454,781,200	
<b>Total R197 SPOT</b>									<b>5,952,396,000,000.00</b>	<b>2,610,700,000</b>	<b>31,454,781,200</b>	
<b>Total For R197</b>									<b>5,952,396,000,000.00</b>	<b>2,610,700,000</b>	<b>31,454,781,200</b>	
R202 On 07/12/2033 Spot Bond			2.27000	243.55030	2.27000	243.44936			1,343,386,000,000.00	591,800,000	229,409,516,400	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R202 SPOT</b>									<b>1,343,386,000,000.00</b>	<b>591,800,000</b>	<b>229,409,516,400</b>
<b>Total For R202</b>									<b>1,343,386,000,000.00</b>	<b>591,800,000</b>	<b>229,409,516,400</b>
R2023 On 28/02/2023 Spot Bond			8.13000	99.59433	8.09000	99.75389			189,446,154,000,000.00	392,305,800,000	608,239,818,000
<b>Total R2023 SPOT</b>									<b>19,446,154,000,000.00</b>	<b>392,305,800,000</b>	<b>508,239,818,000</b>
<b>Total For R2023</b>									<b>19,446,154,000,000.00</b>	<b>392,305,800,000</b>	<b>508,239,818,000</b>
R203 On 15/09/2017 Spot Bond			7.49000	101.31820	7.47000	101.30532			179,760,000,000,000.00	24,000,000,000	441,170,000,000
<b>Total R203 SPOT</b>									<b>9,760,000,000,000.00</b>	<b>24,000,000,000</b>	<b>441,170,000,000</b>
<b>Total For R203</b>									<b>9,760,000,000,000.00</b>	<b>24,000,000,000</b>	<b>441,170,000,000</b>
R2030 On 31/01/2030 Spot Bond			9.10000	93.81119	9.10000	93.78813			571,136,083,330,000.00	722,102,866,300	670,559,149,100
<b>Total R2030 SPOT</b>									<b>1,136,083,330,000.00</b>	<b>722,102,866,300</b>	<b>570,559,149,100</b>
<b>Total For R2030</b>									<b>1,136,083,330,000.00</b>	<b>722,102,866,300</b>	<b>570,559,149,100</b>
R2032 On 31/03/2032 Spot Bond			9.26500	92.61393	9.26500	92.59102			481,289,057,500,000.00	699,545,500,000	400,466,600,000
<b>Total R2032 SPOT</b>									<b>1,289,057,500,000.00</b>	<b>699,545,500,000</b>	<b>400,466,600,000</b>
<b>Total For R2032</b>									<b>1,289,057,500,000.00</b>	<b>699,545,500,000</b>	<b>400,466,600,000</b>
R2035 On 28/02/2035 Spot Bond			9.45000	96.60890	9.45000	96.58467			341,474,695,000,000.00	247,775,100,000	378,468,000,000
<b>Total R2035 SPOT</b>									<b>1,474,695,000,000.00</b>	<b>247,775,100,000</b>	<b>378,468,000,000</b>
<b>Total For R2035</b>									<b>1,474,695,000,000.00</b>	<b>247,775,100,000</b>	<b>378,468,000,000</b>
R2037 On 31/01/2037 Spot Bond			9.52500	93.08790	9.52500	93.06397			450,611,495,000,000.00	467,255,800,000	703,776,700,000
<b>Total R2037 SPOT</b>									<b>50,611,495,000,000.00</b>	<b>467,255,800,000</b>	<b>703,776,700,000</b>
<b>Total For R2037</b>									<b>50,611,495,000,000.00</b>	<b>467,255,800,000</b>	<b>703,776,700,000</b>
R204 On 21/12/2018 Spot Bond			7.48500	103.68733	7.45000	103.71977			356,457,610,824,500.00	181,223,461,700	550,004,261,700
<b>Total R204 SPOT</b>									<b>6,457,610,824,500.00</b>	<b>181,223,461,700</b>	<b>550,004,261,700</b>
<b>Total For R204</b>									<b>6,457,610,824,500.00</b>	<b>181,223,461,700</b>	<b>550,004,261,700</b>
R2040 On 31/01/2040 Spot Bond			9.61000	96.66392	9.61000	96.63886			860,427,313,800,000.00	89,534,580,000	433,456,399,400
<b>Total R2040 SPOT</b>									<b>10,427,313,800,000.00</b>	<b>89,534,580,000</b>	<b>433,456,399,400</b>
<b>Total For R2040</b>									<b>10,427,313,800,000.00</b>	<b>89,534,580,000</b>	<b>433,456,399,400</b>
R2044 On 31/01/2044 Spot Bond			9.66000	93.53321	9.66000	93.50884			668,254,456,084,000.00	276,216,817,400	707,394,517,400
<b>Total R2044 SPOT</b>									<b>8,254,456,084,000.00</b>	<b>276,216,817,400</b>	<b>707,394,517,400</b>
<b>Total For R2044</b>									<b>8,254,456,084,000.00</b>	<b>276,216,817,400</b>	<b>707,394,517,400</b>
R2048 On 28/02/2048 Spot Bond			9.65000	92.68251	9.65000	92.65877			524,055,708,000,000.00	365,187,120,000	528,009,350,000
<b>Total R2048 SPOT</b>									<b>14,055,708,000,000.00</b>	<b>365,187,120,000</b>	<b>528,009,350,000</b>
<b>Total For R2048</b>									<b>14,055,708,000,000.00</b>	<b>365,187,120,000</b>	<b>528,009,350,000</b>
R207 On 15/01/2020 Spot Bond			7.53500	101.46174	7.53000	101.45300			682,572,153,405,000.00	223,300,883,000	469,270,300,000
<b>Total R207 SPOT</b>									<b>12,572,153,405,000.00</b>	<b>223,300,883,000</b>	<b>469,270,300,000</b>
<b>Total For R207</b>									<b>12,572,153,405,000.00</b>	<b>223,300,883,000</b>	<b>469,270,300,000</b>
R208 On 31/03/2021 Spot Bond			7.71500	97.39473	7.69500	97.43980			009,253,714,377,500.00	390,052,328,500	507,086,175,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R208 SPOT</b>									<b>19,253,714,377,500.00</b>	<b>390,052,328,500</b>	<b>507,086,175,100</b>
<b>Total For R208</b>									<b>19,253,714,377,500.00</b>	<b>390,052,328,500</b>	<b>507,086,175,100</b>
R209 On 31/03/2036 Spot Bond			9.46500	72.49563	9.42000	72.78570			517,516,722,500,000.00	477,286,500,000	752,300,249,700
<b>Total R209 SPOT</b>									<b>17,516,722,500,000.00</b>	<b>477,286,500,000</b>	<b>752,300,249,700</b>
<b>Total For R209</b>									<b>17,516,722,500,000.00</b>	<b>477,286,500,000</b>	<b>752,300,249,700</b>
R210 On 31/03/2028 Spot Bond			2.26000	184.40671	2.26000	184.33041			33,900,000,000,000.00	15,000,000,000	110,924,774,500
<b>Total R210 SPOT</b>									<b>13,900,000,000,000.00</b>	<b>15,000,000,000</b>	<b>110,924,774,500</b>
<b>Total For R210</b>									<b>13,900,000,000,000.00</b>	<b>15,000,000,000</b>	<b>110,924,774,500</b>
R212 On 31/01/2022 Spot Bond			2.20000	148.25217	2.18000	148.32175			170,474,700,000,000.00	77,488,500,000	155,376,991,600
<b>Total R212 SPOT</b>									<b>10,474,700,000,000.00</b>	<b>77,488,500,000</b>	<b>155,376,991,600</b>
<b>Total For R212</b>									<b>10,474,700,000,000.00</b>	<b>77,488,500,000</b>	<b>155,376,991,600</b>
R213 On 28/02/2031 Spot Bond			9.18500	84.28372	9.14000	84.57044			873,662,729,350,500.00	203,991,587,300	547,105,760,900
<b>Total R213 SPOT</b>									<b>13,662,729,350,500.00</b>	<b>203,991,587,300</b>	<b>547,105,760,900</b>
<b>Total For R213</b>									<b>13,662,729,350,500.00</b>	<b>203,991,587,300</b>	<b>547,105,760,900</b>
R214 On 28/02/2041 Spot Bond			9.57000	72.49267	9.57000	72.47425			247,217,789,246,000.00	130,325,787,800	389,949,880,300
<b>Total R214 SPOT</b>									<b>17,217,789,246,000.00</b>	<b>130,325,787,800</b>	<b>389,949,880,300</b>
<b>Total For R214</b>									<b>17,217,789,246,000.00</b>	<b>130,325,787,800</b>	<b>389,949,880,300</b>
R337C On 21/06/2020 Spot Bond			8.54000	76.94045	8.54000	76.92277			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>
R347C On 21/06/2025 Spot Bond			9.05000	48.67461	9.05000	48.66278			0.00	0	0
<b>Total R347C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.19587			0.00	0	330,000,000
<b>Total RCG01B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
<b>Total For RCG01B</b>									<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	100.18171			0.00	0	300,000,000
<b>Total RCG01C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For RCG01C</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.36428			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 10/12/2017 Spot Bond				100.00000	0.00000	101.80583			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	99.18478	100.00000	99.45504			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	81.65548	100.00000	81.47321				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>
RCSB6 On 31/03/2018 Spot Bond			100.00000	60.12303	100.00000	59.97578				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>
RDF011 On 04/09/2017 Spot Bond			100.00000	99.72300	100.00000	99.44751				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	10.65909	100.00000	10.63102				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	64.65799	100.00000	64.48570				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	42.95937	100.00000	42.84490				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	16.14037	100.00000	16.09737				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	101.23656				0.00	0	0
<b>Total RDFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.93435				0.00	0	217,000,000
<b>Total RDFB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>217,000,000</b>
<b>Total For RDFB04</b>										<b>0.00</b>	<b>0</b>	<b>217,000,000</b>
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.62106				0.00	0	10,000,000
<b>Total RDFB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For RDFB05</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.74074				0.00	0	0
<b>Total RDFB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2019 Spot Bond			100.00000	31.36532	100.00000	31.28933				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total RDFB06/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB06/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	101.03277			0.00	0	478,000,000
<b>Total RDFB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>478,000,000</b>
<b>Total For RDFB07</b>									<b>0.00</b>	<b>0</b>	<b>478,000,000</b>
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	100.92936			0.00	0	0
<b>Total RDFB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	101.54223			0.00	0	0
<b>Total RDFB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2020 Spot Bond				100.00000	0.00000	100.88336			0.00	0	848,000,000
<b>Total RDFB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>848,000,000</b>
<b>Total For RDFB10</b>									<b>0.00</b>	<b>0</b>	<b>848,000,000</b>
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	100.90369			0.00	0	0
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	101.42630			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	100.08700			0.00	0	270,000,000
<b>Total RDFC34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
<b>Total For RDFC34</b>									<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	100.63291			0.00	0	0
<b>Total RDFC35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 22/09/2017 Spot Bond				100.00000	0.00000	100.90795			0.00	0	510,000,000
<b>Total RDFC36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
<b>Total For RDFC36</b>									<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.86762			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	46.50290	100.00000	46.38645			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	101.79690			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 19/05/2017 Spot Bond				100.00000	0.00000	101.62199				0.00	0	0
<b>Total REBC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total RED101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.88364				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	100.93054				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	101.11457				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>
RED20 On 05/01/2020 Spot Bond				100.00000	0.00000	100.91911				0.00	0	0
<b>Total RED204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	101.52740				0.00	0	0
<b>Total RED301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES01 On 02/03/2018 Spot Bond			100.00000	63.81913	100.00000	63.66453				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	31.40141	100.00000	31.32534				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	18.16463	100.00000	18.12062				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	12.83616	100.00000	12.80507				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	99.91932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.92967				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>
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.40585				0.00	0	0
<b>Total RES30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.34798				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>
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	101.60507				0.00	0	0
<b>Total RES34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	101.62597				0.00	0	0
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	100.27529				0.00	0	0
<b>Total RES36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES37 On 12/07/2017 Spot Bond				100.00000	0.00000	102.52156				0.00	0	0
<b>Total RES37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES38 On 01/08/2020 Spot Bond				100.00000	0.00000	99.99977				0.00	960,000,000	960,000,000
<b>Total RES38 SPOT</b>										<b>0.00</b>	<b>960,000,000</b>	<b>960,000,000</b>
<b>Total For RES38</b>										<b>0.00</b>	<b>960,000,000</b>	<b>960,000,000</b>
RMBI0€ 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>
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	79.19872				0.00	0	0
<b>Total RP014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP018 On 12/02/2020 Spot Bond			12.35000	104.19021	12.35000	104.15572				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	21.45034	100.00000	21.39662				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	38.33597	100.00000	38.24208			0.00	0	0
<b>Total RPP01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP081 On 30/04/2020 Spot Bond			100.00000	19.19735	100.00000	19.12726			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>
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	108.18840			0.00	0	0
<b>Total RPS001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	45.69799			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			9.37500	102.25403	9.37500	102.22844		11,796,167,812,500.00	1,258,257,900	619,419,300	
<b>Total RW21 SPOT</b>								<b>11,796,167,812,500.00</b>	<b>1,258,257,900</b>	<b>619,419,300</b>	
<b>Total For RW21</b>								<b>11,796,167,812,500.00</b>	<b>1,258,257,900</b>	<b>619,419,300</b>	
RW23 On 10/12/2023 Spot Bond			9.77000	102.49953	9.77000	102.47268		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			10.85000	100.09064	10.85000	100.06159		611,940,000,000.00	56,400,000	18,800,000	
<b>Total RW28 SPOT</b>								<b>611,940,000,000.00</b>	<b>56,400,000</b>	<b>18,800,000</b>	
<b>Total For RW28</b>								<b>611,940,000,000.00</b>	<b>56,400,000</b>	<b>18,800,000</b>	
S1326L On 02/05/2017 Spot Bond			100.00000	99.72678	100.00000	100.00000		0.00	0	0	
<b>Total S1326U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For S1326U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.54400	10.00000	107.51500		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>	
SBK14 On 01/12/2017 Spot Bond			8.45000	104.71770	8.45000	104.69389		0.00	0	100,000,000	
<b>Total SBK14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>100,000,000</b>	
<b>Total For SBK14</b>								<b>0.00</b>	<b>0</b>	<b>100,000,000</b>	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.00000		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	101.50030		0.00	0	70,000,000	

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 SBK16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For SBK16</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	98.51231			0.00	2,361,100,000	2,361,100,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>2,361,100,000</b>	<b>2,361,100,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>2,361,100,000</b>	<b>2,361,100,000</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.61137			0.00	26,600,000	2,674,888,000
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>26,600,000</b>	<b>2,674,888,000</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>26,600,000</b>	<b>2,674,888,000</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.20766			0.00	0	0
<b>Total SBK19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	103.14395			0.00	1,175,400,000	1,432,400,000
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>1,175,400,000</b>	<b>1,432,400,000</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>1,175,400,000</b>	<b>1,432,400,000</b>
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.87444			0.00	3,145,000,000	3,145,000,000
<b>Total SBK21 SPOT</b>									<b>0.00</b>	<b>3,145,000,000</b>	<b>3,145,000,000</b>
<b>Total For SBK21</b>									<b>0.00</b>	<b>3,145,000,000</b>	<b>3,145,000,000</b>
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	102.00492			0.00	0	500,000,000
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBK23 On 28/05/2022 Spot Bond			11.54000	105.03740	11.54000	105.00485			0.00	0	1,910,000,000
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,910,000,000</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>1,910,000,000</b>
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	101.83076			0.00	0	0
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.20986	100.00000	11.18240			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	101.67934			0.00	0	0
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK26 On 25/04/2021 Spot Bond			11.43500	102.80861	11.43500	102.77738			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			8.80000	100.16555	8.80000	100.14198		291,280,000,000.00		33,100,000	2,785,500,000



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 SBK9 SPOT</b>									<b>291,280,000,000.00</b>	<b>33,100,000</b>	<b>2,785,500,000</b>
<b>Total For SBK9</b>									<b>291,280,000,000.00</b>	<b>33,100,000</b>	<b>2,785,500,000</b>
SBN33 On 15/09/2017 Spot Bond			8.87000	100.81749	8.87000	100.79378			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	101.25645			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>
SBS13 On 22/09/2017 Spot Bond			8.01500	101.29156	8.01500	101.27000			0.00	0	830,000,000
<b>Total SBS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>830,000,000</b>
<b>Total For SBS13</b>									<b>0.00</b>	<b>0</b>	<b>830,000,000</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.39377			0.00	0	0
<b>Total SBS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.93444			0.00	0	0
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			8.99500	107.66301	8.99500	107.63699			0.00	0	0
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			9.96000	105.21231	9.96000	105.18406		422,371,130,400,000.00	42,406,740,000	21,321,780,000	
<b>Total SBS20 SPOT</b>								<b>422,371,130,400,000.00</b>	<b>42,406,740,000</b>	<b>21,321,780,000</b>	
<b>Total For SBS20</b>								<b>422,371,130,400,000.00</b>	<b>42,406,740,000</b>	<b>21,321,780,000</b>	
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	103.46076			0.00	20,000,000	90,000,000
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>90,000,000</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>20,000,000</b>	<b>90,000,000</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.62767			0.00	0	0
<b>Total SBS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.28379			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			8.47500	104.64283	8.47500	104.61884		9,458,947,500,000.00	1,116,100,000	1,116,100,000	
<b>Total SBS25 SPOT</b>								<b>9,458,947,500,000.00</b>	<b>1,116,100,000</b>	<b>1,116,100,000</b>	
<b>Total For SBS25</b>								<b>9,458,947,500,000.00</b>	<b>1,116,100,000</b>	<b>1,116,100,000</b>	
SBS27 On 20/02/2024 Spot Bond			9.69000	104.14112	9.69000	104.11389		6,783,000,000,000.00	700,000,000	700,000,000	

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 SBS27 SPOT</b>									<b>6,783,000,000,000.00</b>	<b>700,000,000</b>	<b>700,000,000</b>
<b>Total For SBS27</b>									<b>6,783,000,000,000.00</b>	<b>700,000,000</b>	<b>700,000,000</b>
SBS29 On 12/06/2019 Spot Bond			8.50000	103.73454	8.50000	103.71082			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			10.14000	92.26654	10.14000	92.24134			442,306,800,000.00	43,620,000	14,540,000
<b>Total SBS3 SPOT</b>									<b>442,306,800,000.00</b>	<b>43,620,000</b>	<b>14,540,000</b>
<b>Total For SBS3</b>									<b>442,306,800,000.00</b>	<b>43,620,000</b>	<b>14,540,000</b>
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.04671			0.00	2,378,400,000	2,438,400,000
<b>Total SBS30 SPOT</b>									<b>0.00</b>	<b>2,378,400,000</b>	<b>2,438,400,000</b>
<b>Total For SBS30</b>									<b>0.00</b>	<b>2,378,400,000</b>	<b>2,438,400,000</b>
SBS31 On 27/06/2027 Spot Bond			10.22000	101.09369	10.22000	101.06601			211,912,722,000,000.00	20,735,100,000	10,672,500,000
<b>Total SBS31 SPOT</b>									<b>11,912,722,000,000.00</b>	<b>20,735,100,000</b>	<b>10,672,500,000</b>
<b>Total For SBS31</b>									<b>11,912,722,000,000.00</b>	<b>20,735,100,000</b>	<b>10,672,500,000</b>
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.17275			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	101.02739			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			10.47000	99.34191	10.47000	99.31435			0.00	0	1,450,000,000
<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	100.24350			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	100.00013			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			8.69000	100.33886	8.69000	100.31529			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			9.86000	98.23118	9.86000	98.20506			404,654,400,000,000.00	41,040,000,000	20,640,000,000
<b>Total SBS38 SPOT</b>									<b>14,654,400,000,000.00</b>	<b>41,040,000,000</b>	<b>20,640,000,000</b>
<b>Total For SBS38</b>									<b>14,654,400,000,000.00</b>	<b>41,040,000,000</b>	<b>20,640,000,000</b>
SBS39 On 29/01/2030 Spot Bond			10.40500	97.64560	10.40500	97.61824			6,139,990,500,000.00	590,100,000	196,700,000

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 SBS39 SPOT</b>									<b>6,139,990,500,000.00</b>	<b>590,100,000</b>	<b>196,700,000</b>
<b>Total For SBS39</b>									<b>6,139,990,500,000.00</b>	<b>590,100,000</b>	<b>196,700,000</b>
SBS4 On 16/11/2021 Spot Bond			9.46500	100.85342	9.46500	100.82765			187,407,000,000.00	19,800,000	586,600,000
<b>Total SBS4 SPOT</b>									<b>187,407,000,000.00</b>	<b>19,800,000</b>	<b>586,600,000</b>
<b>Total For SBS4</b>									<b>187,407,000,000.00</b>	<b>19,800,000</b>	<b>586,600,000</b>
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	99.81364			0.00	123,200,000	123,200,000
<b>Total SBS40 SPOT</b>									<b>0.00</b>	<b>123,200,000</b>	<b>123,200,000</b>
<b>Total For SBS40</b>									<b>0.00</b>	<b>123,200,000</b>	<b>123,200,000</b>
SBS41 On 12/11/2022 Spot Bond			9.36500	102.36417	9.36500	102.33829			1,118,181,000,000.00	119,400,000	39,800,000
<b>Total SBS41 SPOT</b>									<b>1,118,181,000,000.00</b>	<b>119,400,000</b>	<b>39,800,000</b>
<b>Total For SBS41</b>									<b>1,118,181,000,000.00</b>	<b>119,400,000</b>	<b>39,800,000</b>
SBS42 On 12/11/2025 Spot Bond			9.84000	104.28734	9.84000	104.25967			2,455,080,000,000.00	249,500,000	196,500,000
<b>Total SBS42 SPOT</b>									<b>2,455,080,000,000.00</b>	<b>249,500,000</b>	<b>196,500,000</b>
<b>Total For SBS42</b>									<b>2,455,080,000,000.00</b>	<b>249,500,000</b>	<b>196,500,000</b>
SBS43 On 12/11/2027 Spot Bond			10.11000	104.27356	10.11000	104.24515			202,200,000,000,000.00	20,000,000,000	10,000,000,000
<b>Total SBS43 SPOT</b>									<b>12,200,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For SBS43</b>									<b>12,200,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	102.07161			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	102.58125			0.00	0	0
<b>Total SBS45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS46 On 15/02/2023 Spot Bond			9.36500	107.87782	9.36500	107.85055			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	102.47372			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>
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	99.99998			0.00	0	420,000,000
<b>Total SBS48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>420,000,000</b>
<b>Total For SBS48</b>									<b>0.00</b>	<b>0</b>	<b>420,000,000</b>
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	99.99989			0.00	0	0
<b>Total SBS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS50 On 31/01/2022 Spot Bond			9.19000	103.37744	9.19000	103.35178			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBS50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS51 On 31/01/2024 Spot Bond			9.71000	102.77160	9.71000	102.74468			3,495,600,000,000.00	360,000,000	660,000,000
<b>Total SBS51 SPOT</b>									<b>3,495,600,000,000.00</b>	<b>360,000,000</b>	<b>660,000,000</b>
<b>Total For SBS51</b>									<b>3,495,600,000,000.00</b>	<b>360,000,000</b>	<b>660,000,000</b>
SBS52 On 29/01/2030 Spot Bond				100.00000	0.00000	100.17600			0.00	0	0
<b>Total SBS52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS52</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			3.58000	277.29720	3.58000	277.17246			0.00	0	70,000,000
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
SBSI14 On 07/12/2033 Spot Bond			3.82000	198.41138	3.82000	200.47796			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>
SBT101 On 31/03/2022 Spot Bond				100.00000	0.00000	101.17219			0.00	0	19,740,000,000
<b>Total SBT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>19,740,000,000</b>
<b>Total For SBT101</b>									<b>0.00</b>	<b>0</b>	<b>19,740,000,000</b>
SCM10 On 15/09/2017 Spot Bond			100.00000	91.60894	100.00000	91.38659			0.00	0	0
<b>Total SCM10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2BU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2CU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2DU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.77798			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	100.77810			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
SHI02 On 01/10/2021 Spot Bond				186.68515	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>
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.06706			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			8.74000	102.96960	8.74000	102.94527			0.00	0	300,000,000
<b>Total SHS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SHS05</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SHS05/ On 29/06/2017 Spot Bond			8.75000	102.96801	8.75000	102.94366			0.00	0	0
<b>Total SHS05/R203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS05/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.82118			0.00	6,800,000	1,700,000
<b>Total SHS06 SPOT</b>									<b>0.00</b>	<b>6,800,000</b>	<b>1,700,000</b>
<b>Total For SHS06</b>									<b>0.00</b>	<b>6,800,000</b>	<b>1,700,000</b>
SHS11L On 25/11/2020 Spot Bond			10.00000	107.54400	10.00000	107.51500			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>
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.19227			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>
SHS19 On 10/09/2017 Spot Bond			9.07000	101.79171	9.07000	101.76721			0.00	0	600,000,000
<b>Total SHS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For SHS19</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	102.11664			0.00	0	0
<b>Total SHS22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.84657			0.00	0	0
<b>Total SHS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.87397			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			9.59500	103.97806	9.59500	103.95129		463,438,500,000.00		48,300,000	16,100,000

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 SHS25 SPOT</b>									<b>463,438,500,000.00</b>	<b>48,300,000</b>	<b>16,100,000</b>
<b>Total For SHS25</b>									<b>463,438,500,000.00</b>	<b>48,300,000</b>	<b>16,100,000</b>
SHS26 On 29/06/2020 Spot Bond			100.00000		0.00000	100.87397			0.00	0	0
<b>Total SHS26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS28 On 15/04/2018 Spot Bond			100.00000		0.00000	100.73176			0.00	400,000,000	600,000,000
<b>Total SHS28 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>600,000,000</b>
<b>Total For SHS28</b>									<b>0.00</b>	<b>400,000,000</b>	<b>600,000,000</b>
SHS29I On 03/12/2018 Spot Bond			100.00000	31.79908	100.00000	31.72204			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>
SHS30 On 05/04/2020 Spot Bond			100.00000		0.00000	100.68735			0.00	0	0
<b>Total SHS30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS31 On 05/10/2022 Spot Bond			100.00000		0.00000	100.70193			0.00	0	0
<b>Total SHS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLI3 On 15/08/2018 Spot Bond			8.75500	101.76219	8.75500	101.73811			0.00	0	360,000,000
<b>Total SLI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
<b>Total For SLI3</b>									<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
SLI4 On 15/08/2021 Spot Bond			100.00000		0.00000	101.99049			0.00	0	200,000,000
<b>Total SLI4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SLI4</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SLRA1 On 15/08/2019 Spot Bond			100.00000		0.00000	101.89319			0.00	0	0
<b>Total SLRA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA2 On 15/11/2021 Spot Bond			100.00000		0.00000	101.94487			0.00	0	0
<b>Total SLRA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB1 On 15/08/2019 Spot Bond			100.00000		0.00000	101.97619			0.00	0	0
<b>Total SLRB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB2 On 15/11/2021 Spot Bond			100.00000		0.00000	101.99671			0.00	0	0
<b>Total SLRB2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC1 On 15/08/2019 Spot Bond			100.00000		0.00000	102.14423			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SLRC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC2 On 15/09/2019 Spot Bond				100.00000	0.00000	102.18745			0.00	0	0
<b>Total SLRC2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SNT01 On 15/09/2017 Spot Bond			8.67000	100.88975	8.67000	100.86654			0.00	0	3,770,000,000
<b>Total SNT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,770,000,000</b>
<b>Total For SNT01</b>									<b>0.00</b>	<b>0</b>	<b>3,770,000,000</b>
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.54439			0.00	0	200,000,000
<b>Total SNT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SNT02</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SNT03 On 12/04/2023 Spot Bond			10.79000	53.55236	10.79000	104.84822		4,316,000,000,000.00	400,000,000	400,000,000	1,750,000,000
<b>Total SNT03 SPOT</b>								<b>4,316,000,000,000.00</b>	<b>400,000,000</b>	<b>400,000,000</b>	<b>1,750,000,000</b>
<b>Total For SNT03</b>								<b>4,316,000,000,000.00</b>	<b>400,000,000</b>	<b>400,000,000</b>	<b>1,750,000,000</b>
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	101.75649			0.00	0	0
<b>Total SPDA10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.94519			0.00	0	0
<b>Total SPDA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.71321			0.00	0	500,000,000
<b>Total SPDA5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SPDA5</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.69185			0.00	0	0
<b>Total SPDA6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.69859			0.00	0	162,000,000
<b>Total SPDA7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>162,000,000</b>
<b>Total For SPDA7</b>									<b>0.00</b>	<b>0</b>	<b>162,000,000</b>
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	101.74986			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>
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.72620			0.00	0	420,000,000
<b>Total SPDA9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>420,000,000</b>
<b>Total For SPDA9</b>									<b>0.00</b>	<b>0</b>	<b>420,000,000</b>
SPG00 On 09/09/2019 Spot Bond				100.00000	0.00000	101.43664			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SPG002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.00005			0.00	0	0
<b>Total SPG003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.61717			0.00	0	438,000,000
<b>Total SSA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>438,000,000</b>
<b>Total For SSA05</b>									<b>0.00</b>	<b>0</b>	<b>438,000,000</b>
SSA06 On 16/04/2020 Spot Bond			9.44500	96.86802	9.44500	96.84360		12,988,764,000,000.00	1,375,200,000		958,400,000
<b>Total SSA06 SPOT</b>								<b>12,988,764,000,000.00</b>	<b>1,375,200,000</b>		<b>958,400,000</b>
<b>Total For SSA06</b>								<b>12,988,764,000,000.00</b>	<b>1,375,200,000</b>		<b>958,400,000</b>
SSN00: On 31/03/2021 Spot Bond			9.26500	92.50268	9.26500	92.47980		0.00	0	0	0
<b>Total SSN004 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			9.26500	92.50268	9.26500	92.47980		0.00	0	0	0
<b>Total SSN005 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
SSN00: On 15/01/2020 Spot Bond			9.30000	97.34316	9.30000	97.31871		0.00	0	0	0
<b>Total SSN007 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.09730		0.00	0	0	0
<b>Total SSN008 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
SSN00: On 15/09/2017 Spot Bond			8.35000	101.00558	8.35000	100.98318		0.00	0	0	0
<b>Total SSN009 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
SSN01: On 31/01/2025 Spot Bond			3.55500	116.34657	3.55500	116.73775		9,598,500,000,000.00	2,700,000,000		25,700,000,000
<b>Total SSN011 SPOT</b>								<b>9,598,500,000,000.00</b>	<b>2,700,000,000</b>		<b>25,700,000,000</b>
<b>Total For SSN011</b>								<b>9,598,500,000,000.00</b>	<b>2,700,000,000</b>		<b>25,700,000,000</b>
SSN01: On 21/12/2018 Spot Bond			9.61500	100.51428	9.61500	100.48835		0.00	0	0	0
<b>Total SSN012 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			10.17000	105.80794	10.17000	105.77910		0.00	0	0	0
<b>Total SSN017 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
SSN02: On 28/02/2031 Spot Bond			11.01000	73.05049	11.01000	73.02921		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 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>
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	100.27405				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>
SSN024 On 16/01/2019 Spot Bond				100.00000	0.00000	100.33858				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>
SSN026 On 25/09/2019 Spot Bond				100.00000	0.00000	100.92673				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>
SSN027 On 07/12/2023 Spot Bond				100.00000	0.00000	101.63359				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>
SSN029 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				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>
SSN030 On 17/03/2020 Spot Bond				100.00000	0.00000	101.16090				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>
SSN033 On 02/06/2020 Spot Bond				100.00000	0.00000	101.56712				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>
SSN034 On 17/11/2020 Spot Bond				100.00000	0.00000	101.89839				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>
SSN035 On 18/12/2020 Spot Bond				100.00000	0.00000	107.38958				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>
SSN036 On 01/06/2021 Spot Bond				100.00000	0.00000	101.68188				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>
SSN037 On 26/01/2021 Spot Bond			9.55000	102.53127	9.55000	102.50485				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>
SSN038 On 11/10/2023 Spot Bond				100.00000	0.00000	100.48202				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SSN040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN040 On 13/10/2023 Spot Bond			9.49000	101.97009	9.49000	101.94427			3,796,000,000,000.00	400,000,000	400,000,000
<b>Total SSN041 SPOT</b>									<b>3,796,000,000,000.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For SSN041</b>									<b>3,796,000,000,000.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
SSN041 On 03/12/2018 Spot Bond				100.00000	0.00000	97.93640			0.00	0	0
<b>Total SSN042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN042 On 31/01/2038 Spot Bond			3.81000	101.57545	3.81000	101.54494			0.00	0	0
<b>Total SSN043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN043 On 09/02/2027 Spot Bond				100.00000	0.00000	99.82968			0.00	0	30,000,000
<b>Total SSN044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For SSN044</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
SSN044 On 14/02/2018 Spot Bond				100.00000	0.00000	101.75062			0.00	0	0
<b>Total SSN045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN045</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN045 On 30/04/2027 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total SSN046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN046 On 05/04/2027 Spot Bond				100.00000	0.00000	100.69462			0.00	15,000,000,000	50,500,000,000
<b>Total SSN047 SPOT</b>									<b>0.00</b>	<b>15,000,000,000</b>	<b>50,500,000,000</b>
<b>Total For SSN047</b>									<b>0.00</b>	<b>15,000,000,000</b>	<b>50,500,000,000</b>
SZ25 On 30/09/2025 Spot Bond			9.62000	97.27551	9.62000	97.25054			962,000,000,000.00	100,000,000	100,000,000
<b>Total SZ25 SPOT</b>									<b>962,000,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For SZ25</b>									<b>962,000,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.68230			0.00	0	0
<b>Total T12A10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.62551			0.00	0	240,000,000
<b>Total T12A11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
<b>Total For T12A11</b>									<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
T12A12 On 21/02/2048 Spot Bond			9.18000	100.26490	9.18000	101.41658			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	102.00142			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total T13A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.77264				0.00	0	0
<b>Total T13A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A12 On 21/08/2020 Spot Bond			9.08000	107.72042	9.08000	105.77248				0.00	0	100,000,000
<b>Total T13A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For T13A12</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.63591				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	102.00142				0.00	0	0
<b>Total T13A14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	101.76885				0.00	0	0
<b>Total T13A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond			9.18000	105.15336	9.18000	105.12729				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	101.72049				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	101.76811				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			9.13000	103.12822	9.13000	103.56558				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	101.42618				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>
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.65921				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	100.62783				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TFS13€ On 06/07/2020 Spot Bond				100.00000	0.00000	100.64107				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>
TFS13€ On 28/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TFS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS13€ On 27/05/2019 Spot Bond				100.00000	0.00000	101.82985				0.00	0	2,773,583,400
<b>Total TFS139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,773,583,400</b>
<b>Total For TFS139</b>										<b>0.00</b>	<b>0</b>	<b>2,773,583,400</b>
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	100.08902				0.00	0	0
<b>Total TFS141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	100.09216				0.00	0	0
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	101.66631				0.00	0	0
<b>Total TFS143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS144 On 20/03/2020 Spot Bond				100.00000	0.00000	101.02227				0.00	0	0
<b>Total TFS144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS145 On 20/03/2022 Spot Bond				100.00000	0.00000	101.05239				0.00	0	0
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 25/04/2018 Spot Bond			100.00000	55.04158	100.00000	54.86194			200,000,000,000,000.00	2,000,000,000	18,600,000,000	
<b>Total TFS146 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>18,600,000,000</b>	
<b>Total For TFS146</b>									<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>18,600,000,000</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>	
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.48004			0.00	0	797,997,400	
<b>Total TH10A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>797,997,400</b>	
<b>Total For TH10A2</b>									<b>0.00</b>	<b>0</b>	<b>797,997,400</b>	
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.24800	7.83000	102.22641			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
TH10A3 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>
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.39271			0.00	112,119,800	272,091,900
<b>Total TH10A5 SPOT</b>									<b>0.00</b>	<b>112,119,800</b>	<b>272,091,900</b>
<b>Total For TH10A5</b>									<b>0.00</b>	<b>112,119,800</b>	<b>272,091,900</b>
TH10A5 On 18/07/2017 Spot Bond			7.39000	98.48458	7.39000	102.10322			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>
TH10A6 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>
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.34297			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>
TH10A8 On 18/07/2017 Spot Bond			7.16000	98.53105	7.16000	102.03874			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>
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.36141			0.00	0	500,000,000
<b>Total TH10B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For TH10B1</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.35991			0.00	33,300,000	33,300,000
<b>Total TH10B2 SPOT</b>									<b>0.00</b>	<b>33,300,000</b>	<b>33,300,000</b>
<b>Total For TH10B2</b>									<b>0.00</b>	<b>33,300,000</b>	<b>33,300,000</b>
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.39599			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>
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.39110			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>
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.53811			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>
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.52134			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.33317				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	100.34522				0.00	0	0
<b>Total TH11A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.50944	8.73000	102.48525				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	100.16123				0.00	0	0
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.55940				0.00	0	180,000,000
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
TH11A6 On 18/07/2041 Spot Bond			8.95000	92.93809	8.95000	101.48968				0.00	0	380,000,000
<b>Total TH11A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>380,000,000</b>
<b>Total For TH11A6</b>										<b>0.00</b>	<b>0</b>	<b>380,000,000</b>
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.14752				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	100.55940				0.00	0	0
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.64604				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	100.35801				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	100.35651				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>
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	100.39522				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.39371				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>
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.38057				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	100.51197				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	100.51346				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	100.50600				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	101.64249				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	101.71093				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			9.13000	101.26684	9.13000	101.83051				0.00	0	0
<b>Total TH12A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.68230				0.00	0	0
<b>Total TH12A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	101.74911				0.00	0	0
<b>Total TH12A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A6 On 21/08/2019 Spot Bond			9.04000	100.63319	9.04000	100.60861				0.00	0	0
<b>Total TH12A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.67276				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH12A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.74911				0.00	0	0
<b>Total TH12A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A8 On 21/02/2048 Spot Bond			9.15000	93.01080	9.15000	99.87306				0.00	0	0
<b>Total TH12A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.83498				0.00	0	0
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	101.83498				0.00	0	0
<b>Total TH12B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.83498				0.00	0	0
<b>Total TH12B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.83498				0.00	0	0
<b>Total TH12B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.98759				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.98759				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>
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.98759				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>
TH12C3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.98568				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>
TH12C4 On 21/08/2019 Spot Bond				100.00000	0.00000	102.60692				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>
TH12D1 On 21/02/2048 Spot Bond				100.00000	0.00000	102.60692				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH12D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.72423				0.00	0	0
<b>Total TH12D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.59549				0.00	0	0
<b>Total TH12D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.63840				0.00	0	0
<b>Total TH13A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.68040				0.00	0	0
<b>Total TH13A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2050 Spot Bond				100.00000	0.00000	101.74903				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			9.28000	101.91442	9.28000	101.88889				0.00	0	0
<b>Total TH13A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.64031				0.00	0	0
<b>Total TH13A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.80452				0.00	0	900,000,000
<b>Total TH13A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For TH13A6</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
TH13A: On 21/08/2020 Spot Bond				100.00000	0.00000	101.10966				0.00	0	0
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond			9.17000	102.50775	9.17000	103.12362				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>
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.63591				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>
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.83488				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH13B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.83678				0.00	0	0
<b>Total TH13B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.87323				0.00	0	0
<b>Total TH13B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.83528				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>
TH13B4 On 25/07/2020 Spot Bond				100.00000	0.00000	101.82915				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>
TH13B5 On 21/08/2020 Spot Bond				100.00000	0.00000	101.96838				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>
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.98363				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>
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.96807				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>
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	102.00599				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>
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	102.07324				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>
TH13C5 On 21/08/2020 Spot Bond				100.00000	0.00000	102.59708				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>
TH13D1 On 21/08/2020 Spot Bond				100.00000	0.00000	102.59708				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>
TH13D2 On 21/08/2020 Spot Bond				100.00000	0.00000	102.63051				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH13D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D3 On 21/08/2020 Spot Bond				100.00000	0.00000	102.60216				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>
TH13D4 On 21/08/2020 Spot Bond				100.00000	0.00000	102.63515				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>
TH14A1 On 21/11/2017 Spot Bond				100.00000	0.00000	101.49112				0.00	0	0
<b>Total TH14A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A2 On 21/11/2019 Spot Bond				100.00000	0.00000	101.35847				0.00	0	320,000,000
<b>Total TH14A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
<b>Total For TH14A2</b>										<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
TH14A3 On 21/11/2021 Spot Bond				100.00000	0.00000	101.77557				0.00	0	0
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A4 On 21/11/2021 Spot Bond			9.23500	107.68445	9.23500	107.65760				0.00	0	0
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A5 On 21/02/2018 Spot Bond				100.00000	0.00000	101.58019				0.00	0	0
<b>Total TH14A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A6 On 21/11/2019 Spot Bond				100.00000	0.00000	101.73508				0.00	0	983,000,000
<b>Total TH14A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>983,000,000</b>
<b>Total For TH14A6</b>										<b>0.00</b>	<b>0</b>	<b>983,000,000</b>
TH14A7 On 21/11/2021 Spot Bond				100.00000	0.00000	101.78523				0.00	0	0
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A8 On 21/11/2021 Spot Bond			9.18500	101.53312	9.18500	104.27900				0.00	0	0
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B1 On 21/11/2021 Spot Bond				100.00000	0.00000	101.89188				0.00	0	0
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B2 On 21/11/2021 Spot Bond				100.00000	0.00000	101.86065				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TH14B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C On 21/11/2021 Spot Bond				100.00000	0.00000	101.98719			0.00	0	0
<b>Total TH14C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C On 21/11/2021 Spot Bond				100.00000	0.00000	101.97666			0.00	0	0
<b>Total TH14C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D On 21/11/2021 Spot Bond				100.00000	0.00000	102.55846			0.00	0	0
<b>Total TH14D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D On 21/11/2021 Spot Bond				100.00000	0.00000	102.55418			0.00	0	0
<b>Total TH14D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A11 On 18/07/2039 Spot Bond				100.00000	0.00000	100.36107			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	100.74756			0.00	0	610,000,000
<b>Total TH9A12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>610,000,000</b>
<b>Total For TH9A12</b>									<b>0.00</b>	<b>0</b>	<b>610,000,000</b>
THE8A On 18/04/2036 Spot Bond			101.06155	5.98802	101.06155	5.97321			0.00	0	0
<b>Total THE8A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total THE8A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total THE8A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total THE8B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total THE8C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
THE9AI 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>
THE9A 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>
THE9B 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>
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.37154				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>
THE9C 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>
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	101.39712				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>
THE9D 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>
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	100.52497				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			9.20000	93.49345	9.20000	93.43327				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	20.27356	100.00000	20.23511				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	107.54400	10.00000	107.51500				0.00	0	0
<b>Total TL20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TLC01 On 22/09/2017 Spot Bond				100.00000	0.00000	100.93379				0.00	0	0
<b>Total TLC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TLC02 On 22/03/2018 Spot Bond				100.00000	0.00000	100.95168			0.00	0	1,000,000,000
<b>Total TLC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For TLC02</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
TN17 On 14/11/2017 Spot Bond			8.23000	104.85755	8.23000	104.83419			0.00	0	26,309,852,190
<b>Total TN17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>26,309,852,190</b>
<b>Total For TN17</b>									<b>0.00</b>	<b>0</b>	<b>26,309,852,190</b>
TN17/R On 14/11/2017 Spot Bond			100.00000	72.56468	100.00000	72.40231			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			8.94000	105.77631	8.94000	105.75118		5,242,466,958,000.00		586,405,700	40,513,401,900
<b>Total TN20 SPOT</b>								<b>5,242,466,958,000.00</b>		<b>586,405,700</b>	<b>40,513,401,900</b>
<b>Total For TN20</b>								<b>5,242,466,958,000.00</b>		<b>586,405,700</b>	<b>40,513,401,900</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	17.45563	100.00000	17.41721			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	8.99961	100.00000	8.97757			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			9.64000	105.42551	9.64000	105.39809		2,074,528,000,000.00		215,200,000	4,272,300,000
<b>Total TN23 SPOT</b>								<b>2,074,528,000,000.00</b>		<b>215,200,000</b>	<b>4,272,300,000</b>
<b>Total For TN23</b>								<b>2,074,528,000,000.00</b>		<b>215,200,000</b>	<b>4,272,300,000</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	11.18292	100.00000	11.15790			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			10.47000	96.59434	10.47000	96.56711		4,188,000,000,000.00		400,000,000	15,830,000,000
<b>Total TN25 SPOT</b>								<b>4,188,000,000,000.00</b>		<b>400,000,000</b>	<b>15,830,000,000</b>
<b>Total For TN25</b>								<b>4,188,000,000,000.00</b>		<b>400,000,000</b>	<b>15,830,000,000</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	11.29595	100.00000	11.27067			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			10.52000	94.00514	10.52000	93.97851		2,884,584,000,000.00		274,200,000	1,071,400,000
<b>Total TN27 SPOT</b>								<b>2,884,584,000,000.00</b>		<b>274,200,000</b>	<b>1,071,400,000</b>
<b>Total For TN27</b>								<b>2,884,584,000,000.00</b>		<b>274,200,000</b>	<b>1,071,400,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	13.04288	100.00000	13.01369			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN30 On 09/10/2030 Spot Bond			11.15000	96.19981	11.15000	96.17129			1,408,245,000,000.00	126,300,000	7,342,100,000
<b>Total TN30 SPOT</b>									<b>1,408,245,000,000.00</b>	<b>126,300,000</b>	<b>7,342,100,000</b>
<b>Total For TN30</b>									<b>1,408,245,000,000.00</b>	<b>126,300,000</b>	<b>7,342,100,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	121.03294	8.00000	121.00700			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			11.55000	94.25998	11.55000	94.23107			0.00	0	3,200,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,200,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>3,200,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.68899	10.75000	100.66019			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	101.70088			0.00	0	0
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	102.15669			0.00	0	0
<b>Total TORQ10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TORQ2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.83323			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	102.46778			0.00	0	0
<b>Total TORQ6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.86622			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	101.90773			0.00	0	0
<b>Total TORQ8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	101.96998			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	107.54400	10.00000	107.51500			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 05/04/2018 Spot Bond				100.00000	0.00000	100.65479			0.00	0	0
<b>Total TPDA03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.36859			0.00	0	500,000,000
<b>Total TPDA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For TPDA05</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
TPDA0 On 30/11/2020 Spot Bond				100.00000	0.00000	101.75151			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			9.19500	104.95650	9.19500	104.93044			0.00	0	0
<b>Total TPDA08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	100.08034	10.00000	100.05355			0.00	0	0
<b>Total TR30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	100.07835	9.75000	100.05222			0.00	0	0
<b>Total TR31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	10.07776	100.00000	10.05177			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	101.19041			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	101.24475			0.00	0	0
<b>Total TRA2A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A: On 14/12/2020 Spot Bond			9.43000	104.42047	9.43000	104.39404				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	101.19174				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	101.24475				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			9.23000	102.70980	9.23000	105.06867				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	101.33096				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	101.36410				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	101.50318				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	101.55612				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	101.89959				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	101.89959				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	100.00000				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	101.24409				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.75033	100.00000	8.72914				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	9.31392	100.00000	9.29136				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	101.25817				0.00	0	0
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.65208	100.00000	9.62870				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	101.26480				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.93388	100.00000	9.90982				0.00	0	0
<b>Total TRAC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.45050				0.00	160,000,000	80,000,000
<b>Total TRAD1 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For TRAD1</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.37180	100.00000	13.33941				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	104.62451				0.00	0	0
<b>Total TRAE1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.14787	100.00000	17.10633				0.00	0	0
<b>Total TRAE2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE01L On 31/07/2019 Spot Bond			100.00000	21.68096	100.00000	21.62843				0.00	0	0
<b>Total TSE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE03L On 31/10/2020 Spot Bond			100.00000	5.53771	100.00000	5.52429				0.00	0	0
<b>Total TSE03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	100.00000			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>
TSP209 On 11/05/2017 Spot Bond				100.00000	0.00000	99.79778			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	99.48218			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	99.16934			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>
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	98.86361			0.00	412,000,000	206,000,000
<b>Total TSP213 SPOT</b>									<b>0.00</b>	<b>412,000,000</b>	<b>206,000,000</b>
<b>Total For TSP213</b>									<b>0.00</b>	<b>412,000,000</b>	<b>206,000,000</b>
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	98.55104			0.00	1,000,000,000	500,000,000
<b>Total TSP215 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For TSP215</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	104.18525			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	97.93566			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	97.63885			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>
TSP220 On 26/10/2017 Spot Bond			100.00000	67.46765	100.00000	67.34317		900,000,000,000,000.00	19,000,000,000	10,000,000,000	
<b>Total TSP220 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>19,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For TSP220</b>								<b>10,000,000,000,000.00</b>	<b>19,000,000,000</b>	<b>10,000,000,000</b>	
TSP221 On 26/04/2018 Spot Bond			100.00000	50.66910	100.00000	50.57297		000,000,000,000,000.00	20,000,000,000	10,000,000,000	
<b>Total TSP221 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For TSP221</b>								<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>	
TTO01U On 28/08/2019 Spot Bond			100.00000	27.11700	100.00000	27.04910		0.00	0	0	
<b>Total TTO01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TTO01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TUHF0 On 26/01/2020 Spot Bond				100.00000	0.00000	100.16349				0.00	0	0
<b>Total TUHF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TUHF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC22 On 09/05/2017 Spot Bond				100.00000	0.00000	101.80658				0.00	0	0
<b>Total TWC222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC22 On 15/05/2017 Spot Bond				100.00000	0.00000	101.67753				0.00	0	0
<b>Total TWC223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC22 On 17/05/2017 Spot Bond				100.00000	0.00000	101.63098				0.00	0	0
<b>Total TWC224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC224</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC22 On 19/05/2017 Spot Bond				100.00000	0.00000	101.58644				0.00	0	0
<b>Total TWC225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC22 On 22/05/2017 Spot Bond				100.00000	0.00000	101.52212				0.00	0	0
<b>Total TWC226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC22 On 29/05/2017 Spot Bond				100.00000	0.00000	101.43784				0.00	0	0
<b>Total TWC227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC22 On 02/06/2017 Spot Bond				100.00000	0.00000	101.37205				0.00	0	0
<b>Total TWC228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC22 On 07/07/2017 Spot Bond				100.00000	0.00000	100.53822				0.00	0	0
<b>Total TWC229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC23 On 12/07/2017 Spot Bond				100.00000	0.00000	100.42948				0.00	0	0
<b>Total TWC230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC23 On 12/07/2017 Spot Bond				100.00000	0.00000	100.40905				0.00	0	0
<b>Total TWC231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC23 On 14/07/2017 Spot Bond				100.00000	0.00000	100.27959				0.00	0	0
<b>Total TWC232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC23 On 24/07/2017 Spot Bond				100.00000	0.00000	100.23633			0.00	0	0
<b>Total TWC233 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC233</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC23 On 26/07/2017 Spot Bond				100.21000	0.00000	100.17188			0.00	0	0
<b>Total TWC234 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC234</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.34500	106.05685	9.34500	106.03053			0.00	0	0
<b>Total UG21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UG26 On 09/03/2026 Spot Bond			10.64000	105.44100	10.64000	105.41130		4,387,936,000,000.00		412,400,000	170,800,000
<b>Total UG26 SPOT</b>								<b>4,387,936,000,000.00</b>		<b>412,400,000</b>	<b>170,800,000</b>
<b>Total For UG26</b>								<b>4,387,936,000,000.00</b>		<b>412,400,000</b>	<b>170,800,000</b>
VJA01L On 20/01/2023 Spot Bond			100.00000	8.06751	100.00000	8.04776			0.00	0	0
<b>Total VJA01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA02L On 20/04/2023 Spot Bond			100.00000	7.98243	100.00000	7.96289			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	8.14341	100.00000	8.12346			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	8.37754	100.00000	8.35703			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	9.01403	100.00000	8.99195			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	8.99535	100.00000	8.97332			0.00	0	0
<b>Total VJA06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA07L On 20/10/2024 Spot Bond			100.00000	9.12022	100.00000	9.09788			0.00	0	0
<b>Total VJA07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA08L On 20/01/2025 Spot Bond			100.00000	0.10224	100.00000	0.10199			0.00	0	0
<b>Total VJA08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJB01L On 20/01/2023 Spot Bond			100.00000	7.89305	100.00000	7.87372				0.00	0	0
<b>Total VJB01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB02L On 20/04/2023 Spot Bond			100.00000	7.89715	100.00000	7.87781				0.00	0	0
<b>Total VJB02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	7.94532	100.00000	7.92586				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	8.16230	100.00000	8.14231				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	8.78848	100.00000	8.76695				0.00	0	0
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB06L On 20/07/2024 Spot Bond			100.00000	7.09856	100.00000	7.08118				0.00	0	0
<b>Total VJB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB07L On 20/10/2024 Spot Bond			100.00000	8.94675	100.00000	8.92485				0.00	0	0
<b>Total VJB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB08L On 20/01/2025 Spot Bond			100.00000	0.10224	100.00000	0.10199				0.00	0	0
<b>Total VJB08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC19 On 06/09/2017 Spot Bond				100.00000	0.00000	101.30007				0.00	0	0
<b>Total VKC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC20 On 29/09/2017 Spot Bond				100.00000	0.00000	100.74417				0.00	0	0
<b>Total VKC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE01L On 01/04/2018 Spot Bond			100.00000	60.06815	100.00000	59.92104				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	99.86177				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.85509			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	99.86385			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	101.36606			0.00	0	0
<b>Total VKE07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.86037			0.00	0	0
<b>Total VKE08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA01L On 20/01/2023 Spot Bond			100.00000	7.60569	100.00000	7.58706			0.00	0	0
<b>Total VPA01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA02L On 20/04/2023 Spot Bond			100.00000	7.66531	100.00000	7.64654			0.00	0	0
<b>Total VPA02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	9.21160	100.00000	9.18904			0.00	0	0
<b>Total VPA03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	4.79557	100.00000	4.78383			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	8.83482	100.00000	8.81318			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	8.83796	100.00000	8.81632			0.00	0	0
<b>Total VPA06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA07L On 20/10/2024 Spot Bond			100.00000	8.84025	100.00000	8.81860			0.00	0	0
<b>Total VPA07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA08L On 20/01/2025 Spot Bond			100.00000	0.10224	100.00000	0.10199			0.00	0	0
<b>Total VPA08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB01L On 20/01/2023 Spot Bond			100.00000	7.43121	100.00000	7.41301			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	7.58003	100.00000	7.56146			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	9.40990	100.00000	9.38685			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	4.58033	100.00000	4.56911			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	8.55778	100.00000	8.53682			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	8.62773	100.00000	8.60659			0.00	0	0
<b>Total VPB06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB07L On 20/10/2024 Spot Bond			100.00000	8.62721	100.00000	8.60608			0.00	0	0
<b>Total VPB07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB08L On 20/01/2025 Spot Bond			100.00000	0.10224	100.00000	0.10199			0.00	0	0
<b>Total VPB08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00135	100.00000	0.00135			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>
WRS2L On 25/11/2029 Spot Bond			100.00000	10.52684	100.00000	10.50047			0.00	0	0
<b>Total WRS2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WS05 On 01/08/2018 Spot Bond			2.76000	249.70932	2.76000	249.60241			0.00	0	5,100,000
<b>Total WS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,100,000</b>
<b>Total For WS05</b>									<b>0.00</b>	<b>0</b>	<b>5,100,000</b>
WSP2 On 28/05/2017 Spot Bond			7.95000	103.93406	7.95000	103.91155			0.00	0	0
<b>Total WSP2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2/I On 28/05/2017 Spot Bond			100.00000	97.80129	100.00000	97.55115			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			8.01000	105.72161	8.01000	105.69868			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			8.17000	106.08122	8.17000	106.05776			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			8.44500	105.74550	8.44500	105.72134			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/I On 28/05/2021 Spot Bond			100.00000	16.12203	100.00000	16.08595			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			7.39500	83.95997	7.39500	83.94340			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>
<b>Total for SPOT</b>									<b>84,944,481,350,514,500.00</b>	<b>8,275,104,436,300</b>	<b>547,565,485,390</b>
<b>Total for SPOT :</b>									<b>84,944,481,350,514,500.00</b>	<b>275,104,436,300</b>	<b>547,565,485,390</b>
<b>Total Futures</b>									<b>84,944,519,783,726,900.00</b>	<b>275,104,778,129</b>	<b>547,566,512,329</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>34,919</b>
<b>Grand Total:</b>									<b>84,944,519,783,726,900.00</b>	<b>275,104,778,129</b>	<b>547,566,547,248</b>