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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/02/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/05/2018 Bond Future			10.41018	79.01134	10.41120	79.00488			0.00	0	9,466
ES33 On 02/08/2018 Bond Future			10.49727	80.47381	10.49836	80.46702			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>9,466</b>
ES33 On 03/05/2018 Bond Future	11.21	Call			4,819.36000	4.81936	4,825,820		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Call			4,876.86000	4.87686	4,883,320		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			4,761.79000	4.76179	4,768,250		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			3,908.25000	3.90825	3,915,040		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			3,965.94000	3.96594	3,972,730		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			3,850.50000	3.85050	3,857,290		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>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42	On	03/05/2018	Bond Future			10.55943	82.44786	10.53469	82.63012			0.00	0	7,957
ES42	On	02/08/2018	Bond Future			10.64311	83.97376	10.61760	84.15913			0.00	0	0
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,957</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>7,957</b>
I2025	On	03/05/2018	Bond Future			132.49584	132.49584	132.25382	132.25382			0.00	0	1,033
I2025	On	02/08/2018	Bond Future			133.57457	133.57457	133.32802	133.32802			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,033</b>
I2025	On	03/05/2018	Bond Future	133.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			966.18000	0.96618	724,160		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			946.18000	0.94618	704,160		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			956.18000	0.95618	714,160		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Put			3,331.98000	3.33198	3,085,430		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Put			3,341.98000	3.34198	3,095,430		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Put			3,321.98000	3.32198	3,075,430		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>1,033</b>
I2029	On	03/05/2018	Bond Future			101.06423	101.06423	100.67371	100.67371			0.00	0	1,370
I2029	On	02/08/2018	Bond Future			102.93999	102.93999	102.54214	102.54214			0.00	0	0
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,370</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>1,370</b>
I2033	On	03/05/2018	Bond Future			104.46374	104.46374	104.20498	104.20498			0.00	0	6,055
I2033	On	02/08/2018	Bond Future			106.40264	106.40264	106.13889	106.13889			0.00	0	0
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,055</b>
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			3,485.02000	3.48502	3,226,260		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			3,495.02000	3.49502	3,236,260		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			3,505.02000	3.50502	3,246,260		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			3,801.11000	3.80111	3,537,360		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			3,781.11000	3.78111	3,517,360		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			3,791.11000	3.79111	3,527,360		0.00	0	0

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	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2033 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>6,055</b>
I2038	On	03/05/2018	Bond Future			127.20405	127.20405	125.81985	125.81985			0.00	0	8,991
I2038	On	02/08/2018	Bond Future			128.01210	128.01210	126.60201	126.60201			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,991</b>
I2038	On	03/05/2018	Bond Future	132.29	Put			6,470.15000	6.47015	5,085,950		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			6,450.15000	6.45015	5,065,950		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			6,460.15000	6.46015	5,075,950		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			7,937.99000	7.93799	6,527,900		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			7,947.99000	7.94799	6,537,900		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			7,927.99000	7.92799	6,517,900		0.00	0	0
<b>Total I2038 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>8,991</b>
I2046	On	03/05/2018	Bond Future			120.36902	120.36902	118.72224	118.72224			0.00	0	10,874
I2046	On	02/08/2018	Bond Future			122.60304	122.60304	120.92539	120.92539			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,874</b>
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			9,217.76000	9.21776	7,570,980		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			9,227.76000	9.22776	7,580,980		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			9,207.76000	9.20776	7,560,980		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			7,854.61000	7.85461	6,176,960		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			7,864.61000	7.86461	6,186,960		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			7,844.61000	7.84461	6,166,960		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>10,874</b>
I2050	On	03/05/2018	Bond Future			127.58154	127.58154	125.80157	125.80157			0.00	0	9,738
I2050	On	02/08/2018	Bond Future			128.21662	128.21662	126.40353	126.40353			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,738</b>
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			9,818.43000	9.81843	8,038,460		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			9,828.43000	9.82843	8,048,460		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			9,808.43000	9.80843	8,028,460		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			11,126.47000	11.12647	9,313,380		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			11,136.47000	11.13647	9,323,380		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			11,116.47000	11.11647	9,303,380		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>9,738</b>
R186	On	03/05/2018	Bond Future			8.11318	118.55985	8.10313	118.62711		6.60	364,215,859.20	3,072	192,829
R186	On	02/08/2018	Bond Future			8.14010	115.45411	8.12967	115.52222		7.11	0.00	0	191
R186	On	01/11/2018	Bond Future			8.16254	117.62438	8.15134	117.69571		7.05	0.00	0	0
<b>Total R186 Future</b>												<b>364,215,859.20</b>	<b>3,072</b>	<b>193,020</b>
R186	On	03/05/2018	Bond Future	8.70	Put			238.38000	0.23838	241,990	6.76	0.00	0	0
R186	On	03/05/2018	Bond Future	8.40	Call			2,573.22000	2.57322	2,516,850	6.54	0.00	0	4,745
R186	On	03/05/2018	Bond Future	7.85	Put			2,348.64000	2.34864	2,387,620	6.19	0.00	0	0
R186	On	03/05/2018	Bond Future	7.85	Call			637.36000	0.63736	609,080	6.19	0.00	0	500
R186	On	03/05/2018	Bond Future	8.35	Call			2,339.92000	2.33992	2,285,380	6.51	0.00	0	0
R186	On	03/05/2018	Bond Future	8.35	Put			702.60000	0.70260	715,320	6.51	0.00	0	500
R186	On	03/05/2018	Bond Future	8.70	Call			4,144.75000	4.14475	4,081,100	6.76	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Put			3.67000	0.00367	3,620	7.37	0.00	0	10,640
R186	On	03/05/2018	Bond Future	8.50	Call			3,066.77000	3.06677	3,007,310	6.60	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Put			449.58000	0.44958	457,380	6.60	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.85	Call			5,003.26000	5.00326	4,937,820	6.88	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Put			142.80000	0.14280	144,620	6.88	0.00	0	4,745
R186	On	03/05/2018	Bond Future	8.40	Put			608.03000	0.60803	618,920	6.54	0.00	0	3,500
R186	On	03/05/2018	Bond Future	10.14	Put			0.30000	0.00030	0,290	7.37	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Put			1,710.23000	1.71023	1,740,340	6.29	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Call			1,017.02000	1.01702	979,870	6.29	0.00	0	4,745
R186	On	03/05/2018	Bond Future	8.69	Put			246.37000	0.24637	250,140	6.75	0.00	0	0
R186	On	03/05/2018	Bond Future	8.69	Call			4,088.75000	4.08875	4,025,260	6.75	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Call			10,188.86000	10.18886	10,121,550	7.37	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			3.11000	0.00311	3,070	7.37	0.00	0	3,200
R186	On	03/05/2018	Bond Future	9.19	Put			40.44000	0.04044	40,650	7.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2018	Bond Future	9.19	Call			7,023.68000	7.02368	6,956,630	7.14	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			26.20000	0.02620	26,250	7.22	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Call			7,684.58000	7.68458	7,617,370	7.22	0.00	0	1,120
R186	On	03/05/2018	Bond Future	10.14	Call			12,633.58000	12.63358	12,566,310	7.37	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			111.29000	0.11129	112,560	6.93	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			5,472.25000	5.47225	5,406,200	6.94	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			107.37000	0.10737	108,580	6.94	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			5,354.47000	5.35447	5,288,550	6.92	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			115.41000	0.11541	116,750	6.92	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Call			10,365.74000	10.36574	10,298,440	7.37	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			5,413.28000	5.41328	5,347,290	6.93	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			3,399.54000	3.39954	3,348,510	7.09	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			1,267.98000	1.26798	1,285,060	7.09	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			1,777.09000	1.77709	1,800,260	6.97	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			2,559.65000	2.55965	2,514,710	6.97	0.00	0	1,470
R186	On	02/08/2018	Bond Future	7.50	Put			4,820.19000	4.82019	4,869,350	6.57	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			608.20000	0.60820	589,250	6.57	0.00	0	1,470
R186	On	02/08/2018	Bond Future	8.47	Call			3,442.10000	3.44210	3,390,800	7.09	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			1,246.83000	1.24683	1,263,640	7.09	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			3,485.17000	3.48517	3,433,610	7.10	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,226.24000	1.22624	1,242,790	7.10	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			6,845.80000	6.84580	6,784,030	7.39	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			767.35000	0.76735	776,910	7.39	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			3,345.37000	3.34537	3,380,370	6.81	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			2,117.63000	2.11763	2,081,300	6.81	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.54	Put			1,695.92000	1.69592	1,715,980	7.07	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			4,056.27000	4.05627	4,005,440	7.06	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Put			1,873.38000	1.87338	1,895,250	7.03	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			1,738.50000	1.73850	1,759,000	7.06	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			3,818.15000	3.81815	3,768,690	7.03	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			4,097.06000	4.09706	4,046,010	7.07	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			1,717.28000	1.71728	1,737,560	7.07	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			4,137.66000	4.13766	4,086,390	7.07	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>55,135</b>
<b>Total For R186</b>												<b>364,215,859.20</b>	<b>3,072</b>	<b>248,155</b>
R197	On	03/05/2018	Bond Future			304.11858	304.11858	303.54225	303.54225			0.00	0	2,388
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,388</b>
R197	On	03/05/2018	Bond Future	304.45	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			907.75000	0.90775	331,420		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2018	Bond Future	304.46	Put			917.75000	0.91775	341,420		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			897.75000	0.89775	321,420		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>2,388</b>
R202	On	03/05/2018	Bond Future			239.03689	239.03689	238.47444	238.47444		4.60	0.00	0	23,050
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>23,050</b>
R202	On	03/05/2018	Bond Future	247.47	Call			100.86000	0.10086	126,230	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			9,096.42000	9.09642	8,559,340	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			100.42000	0.10042	125,690	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			9,105.98000	9.10598	8,568,800	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			99.97000	0.09997	125,140	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			9,115.53000	9.11553	8,578,250	4.91	0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>23,050</b>
R2023	On	03/05/2018	Bond Future			7.42148	102.74599	7.41099	102.78817		4.14	0.00	0	66,216
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>66,216</b>
R2023	On	03/05/2018	Bond Future	8.28	Call			3,456.42000	3.45642	3,414,760	4.38	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			33.90000	0.03390	34,420	4.38	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			3,493.54000	3.49354	3,451,860	4.39	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			32.47000	0.03247	32,970	4.39	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			3,419.37000	3.41937	3,377,750	4.38	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			35.42000	0.03542	35,980	4.38	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			6,856.38000	6.85638	6,814,200	4.60	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			0.21000	0.00021	0,210	4.60	0.00	0	2,500
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,500</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>68,716</b>
R2030	On	03/05/2018	Bond Future			8.57143	97.94655	8.58727	97.83412		13.22	0.00	0	90,336
R2030	On	02/08/2018	Bond Future			8.61028	95.75393	8.62673	95.63907		14.04	0.00	0	127
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>90,463</b>
R2030	On	03/05/2018	Bond Future	9.51	Put			283.51000	0.28351	402,170	13.81	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			6,420.95000	6.42095	6,656,010	13.80	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			297.34000	0.29734	419,970	13.80	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			6,478.78000	6.47878	6,711,840	13.81	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			290.35000	0.29035	410,980	13.81	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			6,536.69000	6.53669	6,767,780	13.81	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			6,637.19000	6.63719	7,160,540	14.63	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			1,054.13000	1.05413	1,462,620	14.63	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			6,687.57000	6.68757	7,208,430	14.64	0.00	0	0

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	02/08/2018	Bond Future	9.47	Put			1,040.22000	1.04022	1,446,220	14.64	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			4,196.18000	4.19618	4,710,570	14.20	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			6,839.50000	6.83950	7,352,690	14.66	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			6,586.73000	6.58673	7,112,750	14.62	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			999.66000	0.99966	1,397,990	14.66	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.45	Put			1,068.01000	1.06801	1,479,170	14.62	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			3,654.70000	3.65470	4,034,820	14.34	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			2,835.61000	2.83561	3,330,590	14.34	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	8.91	Put			2,247.02000	2.24702	2,646,550	14.20	0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>23,550</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>114,013</b>
R2032	On	03/05/2018	Bond Future			8.78776	96.57480	8.79334	96.53186		10.02	0.00	0	63,028
R2032	On	02/08/2018	Bond Future			8.82714	98.36231	8.83294	98.31827		10.36	0.00	0	2
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>63,030</b>
R2032	On	03/05/2018	Bond Future	9.71	Call			6,820.44000	6.82044	6,857,200	10.51	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			119.44000	0.11944	113,260	10.51	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			6,885.84000	6.88584	6,922,750	10.52	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			115.45000	0.11545	109,420	10.52	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			6,755.10000	6.75510	6,791,700	10.50	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			123.56000	0.12356	117,220	10.50	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			6,772.90000	6.77290	6,803,540	10.72	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			704.57000	0.70457	691,170	10.72	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			6,829.86000	6.82986	6,860,660	10.73	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			692.37000	0.69237	679,130	10.73	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			6,715.88000	6.71588	6,746,360	10.71	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			716.79000	0.71679	703,230	10.71	0.00	0	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>63,030</b>
R2035	On	03/05/2018	Bond Future			8.98315	100.71212	8.97852	100.75165		13.54	0.00	0	61,024
R2035	On	02/08/2018	Bond Future			9.02432	102.57633	9.01958	102.61632		14.29	0.00	0	3
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>61,027</b>
R2035	On	03/05/2018	Bond Future	9.25	Call			3,839.44000	3.83944	3,693,280	13.66	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.25	Put			1,560.77000	1.56077	1,454,140	13.66	0.00	0	1,000
R2035	On	03/05/2018	Bond Future	9.91	Call			7,916.14000	7.91614	7,773,450	13.98	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			413.63000	0.41363	310,470	13.98	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			7,782.56000	7.78256	7,638,230	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			432.06000	0.43206	327,260	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	8.75	Put			3,761.86000	3.76186	3,622,680	13.78	0.00	0	0
R2035	On	03/05/2018	Bond Future	8.75	Call			1,781.63000	1.78163	1,602,920	13.78	0.00	0	1,000
R2035	On	03/05/2018	Bond Future	9.90	Call			7,849.35000	7.84935	7,705,790	13.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/05/2018	Bond Future	9.90	Put			422.80000	0.42280	318,770	13.97	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			2,538.04000	2.53804	2,483,150	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			5,881.17000	5.88117	5,789,440	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			2,505.43000	2.50543	2,453,690	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			5,928.71000	5.92871	5,840,610	14.50	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			2,472.87000	2.47287	2,424,760	14.50	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			5,833.58000	5.83358	5,738,700	14.49	0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,000</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>63,027</b>
R2037	On	03/05/2018	Bond Future			9.07174	97.14779	9.07735	97.09964		11.47	2,622,990.33	27	44,874
R2037	On	02/08/2018	Bond Future			9.11741	94.68997	9.12323	94.64059		12.43	0.00	0	731
<b>Total R2037 Future</b>												<b>2,622,990.33</b>	<b>27</b>	<b>45,605</b>
R2037	On	03/05/2018	Bond Future	9.99	Put			160.20000	0.16020	152,320	12.05	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			7,379.62000	7.37962	7,419,520	12.02	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			170.56000	0.17056	162,310	12.02	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			7,450.29000	7.45029	7,490,370	12.04	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			165.31000	0.16531	157,240	12.04	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			7,520.99000	7.52099	7,561,260	12.05	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			7,574.06000	7.57406	7,607,680	12.89	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			864.71000	0.86471	848,950	12.89	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			7,635.69000	7.63569	7,669,480	12.90	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			850.64000	0.85064	835,050	12.90	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			7,512.55000	7.51255	7,545,990	12.88	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			879.00000	0.87900	863,060	12.88	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>2,622,990.33</b>	<b>27</b>	<b>45,605</b>
R204	On	03/05/2018	Bond Future			6.66398	103.82052	6.65461	103.82619		0.38	0.00	0	22,580
<b>Total R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,580</b>
R204	On	03/05/2018	Bond Future	7.09	Call			268.62000	0.26862	263,200	0.39	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			5.97000	0.00597	6,220	0.39	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			274.27000	0.27427	268,830	0.39	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			5.60000	0.00560	5,830	0.39	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			262.99000	0.26299	257,590	0.39	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			6.36000	0.00636	6,630	0.39	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>												<b>0.00</b>	<b>0</b>	<b>22,580</b>
R2040	On	03/05/2018	Bond Future			9.13675	101.10463	9.11165	101.33803		12.03	31,241,330.67	309	39,989
R2040	On	02/08/2018	Bond Future			9.18241	98.46977	9.15660	98.70722		13.05	0.00	0	420
<b>Total R2040 Future</b>												<b>31,241,330.67</b>	<b>309</b>	<b>40,409</b>



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	03/05/2018	Bond Future	10.00	Call			7,952.34000	7.95234	7,731,360	12.64	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	9.00	Put			2,663.05000	2.66305	2,783,920	11.54	0.00	0	0
R2040	On	03/05/2018	Bond Future	9.00	Call			1,614.12000	1.61412	1,501,590	11.54	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	10.07	Put			159.78000	0.15978	169,830	12.73	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			8,559.02000	8.55902	8,335,370	12.74	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			154.93000	0.15493	164,680	12.74	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			8,407.15000	8.40715	8,184,110	12.72	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			164.83000	0.16483	175,190	12.72	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Put			198.17000	0.19817	210,590	12.64	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			8,483.04000	8.48304	8,259,690	12.73	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			8,465.88000	8.46588	8,264,440	13.60	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			911.35000	0.91135	947,360	13.60	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			8,532.22000	8.53222	8,330,270	13.61	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			896.65000	0.89665	932,150	13.61	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			8,598.67000	8.59867	8,396,200	13.62	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			882.17000	0.88217	917,150	13.62	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,000</b>
<b>Total For R2040</b>												<b>31,241,330.67</b>	<b>309</b>	<b>43,409</b>
R2044	On	03/05/2018	Bond Future			9.16552	98.23850	9.13019	98.57482		12.67	0.00	0	23,424
R2044	On	02/08/2018	Bond Future			9.20958	95.67582	9.17328	96.01802		13.76	0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>23,424</b>
R2044	On	03/05/2018	Bond Future	10.10	Put			161.75000	0.16175	178,320	13.45	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			8,802.79000	8.80279	8,482,580	13.46	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			156.86000	0.15686	172,970	13.46	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			8,649.56000	8.64956	8,330,310	13.44	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			166.83000	0.16683	183,900	13.44	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			8,726.14000	8.72614	8,406,390	13.45	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Call			8,730.24000	8.73024	8,442,540	14.37	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			920.73000	0.92073	975,230	14.37	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			8,797.49000	8.79749	8,509,030	14.38	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			906.08000	0.90608	959,820	14.38	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			8,663.09000	8.66309	8,376,150	14.35	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			935.60000	0.93560	990,860	14.35	0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>23,424</b>
R2048	On	03/05/2018	Bond Future			9.13584	97.68886	9.10053	98.03737		13.17	95,148,949.64	974	91,985
<b>Total R2048 Future</b>												<b>95,148,949.64</b>	<b>974</b>	<b>91,985</b>
R2048	On	03/05/2018	Bond Future	10.06	Call			8,916.50000	8.91650	8,585,580	13.93	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			170.79000	0.17079	188,380	13.93	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			8,995.09000	8.99509	8,663,670	13.94	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
R2048	On	03/05/2018	Bond Future	10.07	Put			165.62000	0.16562	182,710	13.94	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			8,837.86000	8.83786	8,507,450	13.92	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			176.05000	0.17605	194,150	13.92	0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>												<b>95,148,949.64</b>	<b>974</b>	<b>91,985</b>
R207	On	03/05/2018	Bond Future			6.66330	103.17134	6.65086	103.19104		1.08	0.00	0	47,518
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>47,518</b>
R207	On	03/05/2018	Bond Future	7.57	Call			1,442.97000	1.44297	1,423,320	1.24	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			0.99000	0.00099	1,040	1.24	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			1,458.44000	1.45844	1,438,790	1.24	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			0.92000	0.00092	0,970	1.24	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			1,427.50000	1.42750	1,407,850	1.23	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			1.06000	0.00106	1,110	1.23	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>												<b>0.00</b>	<b>0</b>	<b>47,518</b>
R208	On	03/05/2018	Bond Future			6.98197	100.09245	6.97073	100.12138		2.25	0.00	0	35,947
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>35,947</b>
R208	On	03/05/2018	Bond Future	7.77	Call			2,044.83000	2.04483	2,016,270	2.46	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			13.18000	0.01318	13,550	2.46	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			2,069.27000	2.06927	2,040,690	2.46	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			12.53000	0.01253	12,880	2.46	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			2,093.73000	2.09373	2,065,130	2.47	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			11.91000	0.01191	12,240	2.47	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>35,947</b>
R209	On	03/05/2018	Bond Future			8.97150	76.61006	8.97194	76.60688		12.04	14,862,351.64	194	79,423
R209	On	02/08/2018	Bond Future			9.00936	78.02801	9.00984	78.02457		12.55	0.00	0	816
R209	On	01/11/2018	Bond Future			9.04606	76.34592	9.04637	76.34371		13.16	0.00	0	0
<b>Total R209 Future</b>												<b>14,862,351.64</b>	<b>194</b>	<b>80,239</b>
R209	On	03/05/2018	Bond Future	9.85	Call			6,127.00000	6.12700	6,125,760	12.81	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			148.21000	0.14821	143,790	12.81	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			6,186.39000	6.18639	6,185,240	12.82	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			143.59000	0.14359	139,260	12.82	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			6,067.62000	6.06762	6,066,280	12.80	0.00	0	0
R209	On	03/05/2018	Bond Future	8.95	Call			1,526.49000	1.52649	1,517,050	11.73	0.00	0	1,321
R209	On	03/05/2018	Bond Future	9.47	Put			458.65000	0.45865	450,140	12.32	0.00	0	250
R209	On	03/05/2018	Bond Future	9.77	Call			5,653.53000	5.65353	5,651,530	12.71	0.00	0	0
R209	On	03/05/2018	Bond Future	9.77	Put			190.02000	0.19002	184,840	12.71	0.00	0	250
R209	On	03/05/2018	Bond Future	9.30	Put			725.30000	0.72530	714,910	12.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2018	Bond Future	9.30	Call			3,044.42000	3.04442	3,037,210	12.10	0.00	0	1,321
R209	On	03/05/2018	Bond Future	8.95	Put			1,685.39000	1.68539	1,672,770	11.73	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			44.12000	0.04412	42,230	13.28	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			202.02000	0.20202	196,630	12.68	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			5,535.83000	5.53583	5,533,620	12.68	0.00	0	435
R209	On	03/05/2018	Bond Future	9.19	Put			960.70000	0.96070	949,280	11.98	0.00	0	0
R209	On	03/05/2018	Bond Future	9.19	Call			2,513.95000	2.51395	2,505,710	11.98	0.00	0	250
R209	On	03/05/2018	Bond Future	9.47	Call			3,938.68000	3.93868	3,933,350	12.32	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			152.93000	0.15293	148,410	12.80	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			7,021.60000	7.02160	7,021,580	13.00	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			91.72000	0.09172	88,520	13.00	0.00	0	11,067
R209	On	03/05/2018	Bond Future	10.73	Call			11,296.61000	11.29661	11,299,470	13.32	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			4.81000	0.00481	4,490	13.32	0.00	0	435
R209	On	03/05/2018	Bond Future	10.22	Call			8,334.22000	8.33422	8,335,510	13.28	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			936.63000	0.93663	929,650	12.71	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			5,394.53000	5.39453	5,390,990	12.71	0.00	0	435
R209	On	02/08/2018	Bond Future	10.38	Call			9,224.05000	9.22405	9,224,000	13.44	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			268.35000	0.26835	264,860	13.44	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Call			11,709.86000	11.70986	11,711,530	13.56	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			258.74000	0.25874	255,330	13.46	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			100.01000	0.10001	98,240	13.56	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			8,297.51000	8.29751	8,296,730	13.27	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			364.75000	0.36475	360,530	13.27	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			9,278.65000	9.27865	9,278,650	13.45	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			263.50000	0.26350	260,060	13.45	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			9,333.26000	9.33326	9,333,290	13.46	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			75,455.83000	75.45583	75,458,040	14.07	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.07	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,354.75000	2.35475	2,347,680	13.05	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			4,399.46000	4.39946	4,394,600	13.05	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			75,455.84000	75.45584	75,458,050	14.07	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.07	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			75,455.84000	75.45584	75,458,050	14.07	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.07	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			7,273.04000	7.27304	7,269,850	13.59	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,106.21000	1.10621	1,100,810	13.59	0.00	0	255
R209	On	01/11/2018	Bond Future	10.57	Call			10,285.62000	10.28562	10,284,270	14.07	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			503.56000	0.50356	500,000	14.07	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			7,126.52000	7.12652	7,123,230	13.57	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,148.16000	1.14816	1,142,660	13.57	0.00	0	255

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>17,579</b>
<b>Total For R209</b>										<b>14,862,351.64</b>	<b>194</b>	<b>97,818</b>
R210 On 03/05/2018 Bond Future			188.31470	188.31470	187.50022	187.50022				0.00	0	2,159
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,159</b>
R210 On 03/05/2018 Bond Future	191.45	Call			0.00000	0.00000	0,000			0.00	0	0
R210 On 03/05/2018 Bond Future	191.45	Put			3,949.78000	3.94978	3,135,300			0.00	0	0
R210 On 03/05/2018 Bond Future	191.46	Call			0.00000	0.00000	0,000			0.00	0	0
R210 On 03/05/2018 Bond Future	191.46	Put			3,959.78000	3.95978	3,145,300			0.00	0	0
R210 On 03/05/2018 Bond Future	191.44	Call			0.00000	0.00000	0,000			0.00	0	0
R210 On 03/05/2018 Bond Future	191.44	Put			3,939.78000	3.93978	3,125,300			0.00	0	0
<b>Total R210 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>2,159</b>
R212 On 03/05/2018 Bond Future			154.60455	154.60455	154.33391	154.33391				0.00	0	4,755
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>4,755</b>
R212 On 03/05/2018 Bond Future	154.29	Call			43.91000	0.04391	314,550			0.00	0	0
R212 On 03/05/2018 Bond Future	154.29	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 03/05/2018 Bond Future	154.30	Call			33.91000	0.03391	304,550			0.00	0	0
R212 On 03/05/2018 Bond Future	154.30	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 03/05/2018 Bond Future	154.28	Call			53.91000	0.05391	324,550			0.00	0	0
R212 On 03/05/2018 Bond Future	154.28	Put			0.00000	0.00000	0,000			0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>4,755</b>
R213 On 03/05/2018 Bond Future			8.65784	88.61089	8.66338	88.57222		9.79		0.00	0	45,358
R213 On 02/08/2018 Bond Future			8.69210	90.25119	8.69786	90.21151		10.17		0.00	0	1
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>45,359</b>
R213 On 03/05/2018 Bond Future	9.57	Call			6,139.40000	6.13940	6,172,300	10.40		0.00	0	0
R213 On 03/05/2018 Bond Future	9.57	Put			112.72000	0.11272	106,950	10.40		0.00	0	0
R213 On 03/05/2018 Bond Future	9.58	Call			6,198.89000	6.19889	6,231,940	10.41		0.00	0	0
R213 On 03/05/2018 Bond Future	9.58	Put			108.96000	0.10896	103,340	10.41		0.00	0	0
R213 On 03/05/2018 Bond Future	9.56	Call			6,079.89000	6.07989	6,112,650	10.39		0.00	0	0
R213 On 03/05/2018 Bond Future	9.56	Put			116.54000	0.11654	110,630	10.39		0.00	0	0
R213 On 02/08/2018 Bond Future	9.06	Call			3,847.74000	3.84774	3,867,480	10.22		0.00	0	0
R213 On 02/08/2018 Bond Future	9.06	Put			1,401.58000	1.40158	1,381,640	10.22		0.00	0	0
R213 On 02/08/2018 Bond Future	9.07	Call			3,892.44000	3.89244	3,912,360	10.23		0.00	0	0
R213 On 02/08/2018 Bond Future	9.07	Put			1,380.06000	1.38006	1,360,300	10.23		0.00	0	0
R213 On 02/08/2018 Bond Future	9.05	Call			3,803.48000	3.80348	3,823,040	10.21		0.00	0	0
R213 On 02/08/2018 Bond Future	9.05	Put			1,423.61000	1.42361	1,403,490	10.21		0.00	0	0
<b>Total R213 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>45,359</b>

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	03/05/2018	Bond Future			9.11061	76.30152	9.08552	76.49324		12.86	0.00	0	47,218
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>47,218</b>
R214	On	03/05/2018	Bond Future	9.98	Call			6,529.48000	6.52948	6,347,300	13.50	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			147.46000	0.14746	157,000	13.50	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			6,591.31000	6.59131	6,408,840	13.52	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			142.93000	0.14293	152,180	13.52	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			6,467.72000	6.46772	6,285,830	13.49	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			152.17000	0.15217	162,000	13.49	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>47,218</b>
<b>Total for Bond</b>												<b>508,091,481.48</b>	<b>4,576</b>	<b>1,145,640</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R208/R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R208/R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
<b>Total R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R210 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



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/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 03/05/2018 GOVI			627.47600	627.47600	628.01500	628.01500			0.00	0	616
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>616</b>
GOVI On 03/05/2018 GOVI	590.28	Call			377,350.00000	37.73500	371,960,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Call			377,250.00000	37.72500	371,860,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Call			377,450.00000	37.74500	372,060,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>	<b>616</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>616</b>
AL37 On 03/05/2018 Index Future			590.25200	590.25200	590.45700	590.45700			0.00	0	0
<b>Total AL37 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AL7T On 03/05/2018 Index Future			691.53800	691.53800	691.59400	691.59400			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 03/05/2018 Index Future			629.78900	629.78900	630.32500	630.32500		75,574,680.00		12	818
<b>Total ALBI Future</b>								<b>75,574,680.00</b>		<b>12</b>	<b>818</b>
<b>Total For ALBI</b>								<b>75,574,680.00</b>		<b>12</b>	<b>818</b>
IGOV On 03/05/2018 Index Future			253.99000	253.99000	252.64200	252.64200		0.00		0	1,146
<b>Total IGOV Future</b>								<b>0.00</b>		<b>0</b>	<b>1,146</b>
<b>Total For IGOV</b>								<b>0.00</b>		<b>0</b>	<b>1,146</b>
<b>Total for Index</b>								<b>75,574,680.00</b>		<b>12</b>	<b>1,964</b>
JIBAR f On 21/02/2018 Jibar Future			7.13000	92.87000	7.02000	92.98000		0.00		0	0
JIBAR f On 20/03/2018 Jibar Future			7.10000	92.90000	6.95000	93.05000		0.00		0	2,500
JIBAR f On 18/04/2018 Jibar Future			6.97000	93.03000	6.94000	93.06000		0.00		0	0
JIBAR f On 20/06/2018 Jibar Future			6.85000	93.15000	6.92000	93.08000		0.00		0	0
JIBAR f On 19/09/2018 Jibar Future			6.76000	93.24000	6.88000	93.12000		0.00		0	0
JIBAR f On 19/12/2018 Jibar Future			6.73000	93.27000	6.93000	93.07000		0.00		0	35,000
JIBAR f On 20/03/2019 Jibar Future			6.76000	93.24000	7.00000	93.00000		0.00		0	0
JIBAR f On 19/06/2019 Jibar Future			6.81000	93.19000	7.08000	92.92000		0.00		0	0
<b>Total Jibar Future</b>								<b>0.00</b>		<b>0</b>	<b>37,500</b>
<b>Total For JIBAR FUTURE</b>								<b>0.00</b>		<b>0</b>	<b>37,500</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>37,500</b>
10Y ST On 17/12/2025			Interest Rate Swap	93.30000	93.30000	93.30000	93.30000			0.00	0	0
10Y ST On 16/03/2026			Interest Rate Swap	90.24000	90.24000	90.24000	90.24000			0.00	0	0
10Y ST On 15/06/2026			Interest Rate Swap	88.92000	88.92000	88.92000	88.92000			0.00	0	0
10Y ST On 21/09/2026			Interest Rate Swap	91.04000	91.04000	91.05000	91.05000			0.00	0	0
10Y ST On 21/12/2026			Interest Rate Swap	94.80000	94.80000	94.82000	94.82000			0.00	0	0
10Y ST On 15/03/2027			Interest Rate Swap	93.32000	93.32000	93.33000	93.33000			0.00	0	0
10Y ST On 21/06/2027			Interest Rate Swap	95.36000	95.36000	95.37000	95.37000			0.00	0	0
10Y ST On 20/09/2027			Interest Rate Swap	99.07000	99.07000	99.09000	99.09000			0.00	0	0
10Y ST On 20/12/2027			Interest Rate Swap	99.39000	99.39000	99.40000	99.40000			0.00	0	0
10Y ST On 22/03/2028			Interest Rate Swap	94.55000	94.55000	94.56000	94.56000			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 15/03/2018			Interest Rate Swap	99.72000	99.72000	99.72000	99.72000			0.00	0	0
1Y STN On 21/06/2018			Interest Rate Swap	99.90000	99.90000	99.89000	99.89000			0.00	0	0
1Y STN On 20/09/2018			Interest Rate Swap	100.01000	100.01000	100.01000	100.01000			0.00	0	0
1Y STN On 20/12/2018			Interest Rate Swap	100.42000	100.42000	100.42000	100.42000			0.00	0	0
1Y STN On 22/03/2019			Interest Rate Swap	99.40000	99.40000	99.39000	99.39000			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 16/03/2018			Interest Rate Swap	99.01000	99.01000	99.01000	99.01000			0.00	0	0
2Y STN On 15/06/2018			Interest Rate Swap	98.59000	98.59000	98.59000	98.59000			0.00	0	0
2Y STN On 21/09/2018			Interest Rate Swap	98.48000	98.48000	98.48000	98.48000			0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	98.80000	98.80000	98.80000	98.80000			0.00	0	0
2Y STN On 15/03/2019			Interest Rate Swap	99.16000	99.16000	99.15000	99.15000			0.00	0	0
2Y STN On 21/06/2019			Interest Rate Swap	99.46000	99.46000	99.45000	99.45000			0.00	0	0
2Y STN On 20/09/2019			Interest Rate Swap	99.79000	99.79000	99.77000	99.77000			0.00	0	0
2Y STN On 20/12/2019			Interest Rate Swap	100.66000	100.66000	100.65000	100.65000			0.00	0	0
2Y STN On 23/03/2020			Interest Rate Swap	98.33000	98.33000	98.33000	98.33000			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	95.58000	95.58000	95.60000	95.60000			0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	94.73000	94.73000	94.75000	94.75000			0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	93.85000	93.85000	93.87000	93.87000			0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	93.94000	93.94000	93.97000	93.97000			0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	96.07000	96.07000	96.09000	96.09000			0.00	0	51
5Y STN On 15/03/2022			Interest Rate Swap	96.13000	96.13000	96.16000	96.16000			0.00	0	0
5Y STN On 21/06/2022			Interest Rate Swap	97.25000	97.25000	97.27000	97.27000			0.00	0	0
5Y STN On 20/09/2022			Interest Rate Swap	99.39000	99.39000	99.40000	99.40000			0.00	0	0
5Y STN On 20/12/2022			Interest Rate Swap	100.58000	100.58000	100.59000	100.59000			0.00	0	0

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 22/03/2023 Interest Rate Swap			95.59000	95.59000	95.61000	95.61000				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>583,666,161.48</b>	<b>4,588</b>	<b>1,185,771</b>
AA05 On 22/03/2019 Spot Bond			8.25500	104.95530	8.25000	104.93695				0.00	0	0
<b>Total AA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA06 On 15/04/2021 Spot Bond				99.49813		99.47373				0.00	0	0
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AA06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			9.06500	104.53334	9.05500	104.53492				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	104.31500	10.00000	104.28700				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>
AB011 On 21/11/2018 Spot Bond				100.51006		100.48829				0.00	0	0
<b>Total AB011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB013 On 21/11/2018 Spot Bond			7.95500	102.37360	7.95000	102.35510				0.00	0	1,500,000,000
<b>Total AB013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For AB013</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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 19/11/2019 Spot Bond			10.84000	102.83002	10.84000	102.80004				0.00	0	0
<b>Total AB015U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB015U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB017U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB017U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB018L On 04/09/2020 Spot Bond			11.37000	99.71485	11.37000	99.68439				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 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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 03/09/2022 Spot Bond			11.81000	99.74674	11.81000	99.71513				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 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	22.46075	100.00000	22.41049				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 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	17.01964	100.00000	16.98156				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	100.00000	100.00000	100.00000				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>
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB029U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB029U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB030U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB030U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB031U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB031U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB032U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB032U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	104.92400	10.00000	104.89700				0.00	0	0
<b>Total ABC1234/R2022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABC1234/R2022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3 On 07/12/2023 Spot Bond			4.27000	271.80039	4.31000	271.22698				0.00	0	0
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
ABFN07 On 17/03/2018 Spot Bond				101.62187		101.59954				0.00	0	0
<b>Total ABFN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN08 On 17/03/2020 Spot Bond				103.05996		103.03727				0.00	0	1,639,000,000
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,639,000,000</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>0</b>	<b>1,639,000,000</b>
ABFN09 On 17/03/2026 Spot Bond				101.79413		101.76910				0.00	0	0
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond				100.45822		100.43605				0.00	0	200,000,000
<b>Total ABFN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For ABFN10</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
ABFN12 On 09/04/2019 Spot Bond				101.19006		101.16823				0.00	0	0
<b>Total ABFN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN13 On 14/05/2020 Spot Bond				101.08608		101.06383				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>
ABFN14 On 14/05/2022 Spot Bond				100.22269		100.19890				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN1: On 11/11/2020 Spot Bond				100.56783		100.54491			0.00	0	300,000,000
<b>Total ABFN15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For ABFN15</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
ABFN1: On 11/11/2022 Spot Bond				100.94693		100.92344			0.00	0	240,000,000
<b>Total ABFN16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
<b>Total For ABFN16</b>									<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
ABFN1: On 17/05/2019 Spot Bond				100.27005		100.18554			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				101.44323		101.41896			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>
ABFN2: On 30/05/2020 Spot Bond				100.09681		100.07526			0.00	0	0
<b>Total ABFN20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2022 Spot Bond				100.10059		100.07810			0.00	0	0
<b>Total ABFN21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2024 Spot Bond				101.32408		101.30109			0.00	0	0
<b>Total ABFN22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 25/05/2027 Spot Bond				100.54591		100.52227			0.00	0	0
<b>Total ABFN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2020 Spot Bond				100.67547		100.65295			0.00	0	900,000,000
<b>Total ABFN24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For ABFN24</b>									<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
ABFN2: On 17/10/2024 Spot Bond				100.90821		100.88436			0.00	0	0
<b>Total ABFN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2029 Spot Bond				100.94813		100.92319			0.00	0	0
<b>Total ABFN26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK1 On 07/11/2018 Spot Bond			9.00500	105.06095	9.00000	105.03880			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK10 On 14/02/2020 Spot Bond				99.13503		99.10695			0.00	0	19,772,240,000
<b>Total ABK10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>19,772,240,000</b>
<b>Total For ABK10</b>									<b>0.00</b>	<b>0</b>	<b>19,772,240,000</b>
ABK11 On 20/05/2019 Spot Bond				100.42728		100.45600			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				93.58863		93.61051			0.00	0	0
<b>Total ABK12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK2 On 24/05/2018 Spot Bond			8.70500	102.54885	8.70000	102.52617			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				101.13306		101.10778			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	100.00000	100.00000	100.00000			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				100.08286		100.05968			0.00	0	0
<b>Total ABK4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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				100.77547		100.75027			0.00	0	0
<b>Total ABK5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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				99.75013		102.09166			0.00	0	3,725,839,989
<b>Total ABK6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,725,839,989</b>
<b>Total For ABK6</b>									<b>0.00</b>	<b>0</b>	<b>3,725,839,989</b>
ABK7 On 03/06/2019 Spot Bond				98.52283		98.49642			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK8 On 03/06/2021 Spot Bond				93.93896		93.90971			0.00	0	6,000,000,000
<b>Total ABK8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
<b>Total For ABK8</b>									<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
ABK9 On 18/11/2019 Spot Bond				98.21460		98.12662			0.00	0	19,556,800,000
<b>Total ABK9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>19,556,800,000</b>
<b>Total For ABK9</b>									<b>0.00</b>	<b>0</b>	<b>19,556,800,000</b>
ABKI01 On 07/11/2018 Spot Bond			4.30000	154.07013	4.35000	153.99458			0.00	0	0
<b>Total ABKI01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			5.67000	136.45558	5.72000	136.28514			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	22.10421	100.00000	22.05426			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			7.27000	115.17648	7.32000	114.96106		2,849,533,206,000.00	391,957,800	12,316,538,900	
<b>Total ABKI03 SPOT</b>								<b>2,849,533,206,000.00</b>	<b>391,957,800</b>	<b>12,316,538,900</b>	
<b>Total For ABKI03</b>								<b>2,849,533,206,000.00</b>	<b>391,957,800</b>	<b>12,316,538,900</b>	
ABKI03 On 13/10/2021 Spot Bond			100.00000	10.42840	100.00000	10.40483		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			8.45000	113.80729	8.48000	113.61446		13,520,000,000,000.00	1,600,000,000	1,034,819,200	
<b>Total ABKI04 SPOT</b>								<b>13,520,000,000,000.00</b>	<b>1,600,000,000</b>	<b>1,034,819,200</b>	
<b>Total For ABKI04</b>								<b>13,520,000,000,000.00</b>	<b>1,600,000,000</b>	<b>1,034,819,200</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.98236	100.00000	9.95967		0.00	0	0	
<b>Total ABKI04/I2025 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABKS1 On 05/04/2021 Spot Bond				89.06901		88.81235		0.00	1,800,000,000	7,417,463,664	
<b>Total ABKS1 SPOT</b>								<b>0.00</b>	<b>1,800,000,000</b>	<b>7,417,463,664</b>	
<b>Total For ABKS1</b>								<b>0.00</b>	<b>1,800,000,000</b>	<b>7,417,463,664</b>	
ABN05 On 18/04/2021 Spot Bond			3.56000	189.93967	3.60000	189.69107		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>	
ABN61 On 31/01/2025 Spot Bond			3.40000	122.84842	3.43000	122.59820		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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN62 On 31/03/2028 Spot Bond			3.24000	176.19599	3.29000	175.41247			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			3.33000	218.96910	3.35000	218.41500			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			9.03500	94.80467	9.02500	94.81991			0.00	0	0
<b>Total ABN67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				101.61281		101.55479			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>
ABN74 On 09/05/2018 Spot Bond				138.80500		138.80500			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>
ABN79 On 21/12/2026 Spot Bond			9.49500	107.73458	9.48500	107.76835			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			8.19000	98.82466	8.18000	98.82915			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>
ABN85 On 05/07/2018 Spot Bond				100.00000		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		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			10.04000	104.46836	10.03000	104.49897			0.00	0	0
<b>Total ABN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				101.83066		101.80626			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				100.58634		100.56159			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10 On 17/03/2018 Spot Bond			6.18000	104.55056	6.17500	104.53325			0.00	0	0
<b>Total ABS10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 09/04/2021 Spot Bond			8.21500	106.82001	8.20500	106.82405			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			8.32500	104.42122	8.31500	104.41789			0.00	0	0
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.67599	9.20000	102.65048			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			8.89500	105.36925	8.88500	105.37912			0.00	0	0
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 11/11/2020 Spot Bond			8.15500	105.38604	8.14500	105.38714			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			8.71500	106.76825	8.70500	106.78207			0.00	0	0
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			9.03000	110.42557	9.02000	110.45602			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			9.37500	110.94562	9.36500	110.98380			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			8.88500	108.19657	8.87500	108.21505			0.00	0	0
<b>Total ABS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS6 On 01/06/2020 Spot Bond			7.71000	102.87556	7.70000	102.87483			0.00	0	0
<b>Total ABS6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS7 On 11/09/2026 Spot Bond			9.39000	100.58827	9.38000	100.61940			3,756,000,000,000.00	400,000,000	4,060,000,000
<b>Total ABS7 SPOT</b>									<b>3,756,000,000,000.00</b>	<b>400,000,000</b>	<b>4,060,000,000</b>
<b>Total For ABS7</b>									<b>3,756,000,000,000.00</b>	<b>400,000,000</b>	<b>4,060,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.82456	100.00000	12.79587			0.00	0	0
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI2 On 07/12/2023 Spot Bond			3.40000	283.69324	3.44000	283.09673			0.00	0	270,000,000
<b>Total ABSI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
ABSI4 On 31/01/2022 Spot Bond			2.65000	149.52495	2.70000	149.23222			0.00	0	0
<b>Total ABSI4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ACL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond				94.92692		94.86175			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>
ACL089 On 25/11/2020 Spot Bond			10.00000	104.92400	10.00000	104.89700			0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL095 On 20/12/2018 Spot Bond				101.69297		101.66744			0.00	0	0
<b>Total ACL095 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL095</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL096 On 20/06/2020 Spot Bond				101.73689		101.71066			0.00	0	0
<b>Total ACL096 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				101.75448		101.72797			0.00	0	0
<b>Total ACL097 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL098 On 20/12/2025 Spot Bond				101.71914		101.69319			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104 On 20/12/2019 Spot Bond			8.34500	104.56746	8.33500	104.56049			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>
ACL127 On 20/09/2021 Spot Bond				188.54963		188.54963			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				188.61926		188.61926			0.00	0	0
<b>Total ACL128 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL129 On 20/09/2021 Spot Bond				101.67515		101.64989			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>
ACL142 On 25/11/2020 Spot Bond			10.00000	104.92400	10.00000	104.89700			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>
ACL145 On 20/12/2021 Spot Bond				101.68047		101.65513			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	104.39323	10.23000	104.36447			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>
ACL167 On 20/06/2019 Spot Bond			8.98500	102.71994	8.98000	102.70131			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>
ACL174 On 20/06/2019 Spot Bond				101.67534		101.65008			0.00	0	0
<b>Total ACL174 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL175 On 20/06/2019 Spot Bond				101.58686		101.56299			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>
ACL183 On 20/06/2019 Spot Bond				102.47572		102.45190			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>
ACL185 On 20/09/2022 Spot Bond				101.66631		101.64119			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187 On 20/09/2020 Spot Bond				101.68743		101.66197			0.00	0	0
<b>Total ACL187 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188 On 20/09/2020 Spot Bond				101.71041		101.68459			0.00	0	0
<b>Total ACL188 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				101.71581		101.68992			0.00	0	0
<b>Total ACL193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond				101.71581		101.68992			0.00	0	0
<b>Total ACL194 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				101.74589		101.71953			0.00	0	0
<b>Total ACL201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond				101.74589		101.71953			0.00	0	0
<b>Total ACL202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond				130.41807		130.41807			0.00	0	0
<b>Total ACL203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond				131.25506		131.25506			0.00	0	0
<b>Total ACL204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL208 On 20/03/2018 Spot Bond				101.53913		101.51601			0.00	0	0
<b>Total ACL208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.00827		100.04130			0.00	0	0
<b>Total ACL210 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				101.57265		101.54899			0.00	0	0
<b>Total ACL212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				101.48411		101.45958			0.00	0	0
<b>Total ACL213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL214 On 20/09/2020 Spot Bond				95.36394		95.33347			0.00	0	0
<b>Total ACL214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond				101.55318		101.52983			0.00	0	0
<b>Total ACL215 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				101.55143		101.52811			0.00	0	0
<b>Total ACL216 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond				101.65926		101.63425			0.00	0	0
<b>Total ACL217 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond				100.28695		100.26188			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>
ACL220 On 26/01/2021 Spot Bond				100.71970		100.69464			0.00	0	0
<b>Total ACL220 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond				101.65216		101.62726			0.00	0	0
<b>Total ACL221 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond				101.62563		101.60115			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	100.00000	100.00000	100.00000			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	98.92611	100.00000	98.66508			0.00	0	0
<b>Total ADCB01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A On 18/10/2018 Spot Bond				100.88902		100.86504			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				100.91822		100.89342			0.00	0	0
<b>Total AHF2B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/10/2018 Spot Bond				101.01545		100.98792			0.00	0	0
<b>Total AHF2C2 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 AHF2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/04/2019 Spot Bond				101.32749		101.30539				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 18/04/2019 Spot Bond				100.86958		100.84614				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 18/04/2019 Spot Bond				101.11264		101.08239				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				101.06410		101.03521				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 18/04/2019 Spot Bond				101.46117		101.42112				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				101.31616		101.28019				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,579,946</b>
<b>Total For AHY2U</b>										<b>0.00</b>	<b>0</b>	<b>1,050,579,946</b>
AIG2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086
<b>Total AIG2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>893,754,086</b>
<b>Total For AIG2U</b>										<b>0.00</b>	<b>0</b>	<b>893,754,086</b>
AIR01: On 15/03/2019 Spot Bond			7.98000	104.40358	7.97500	104.38602				0.00	0	1,000,000,000
<b>Total AIR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For AIR01</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
AIR02: On 30/04/2023 Spot Bond			9.27000	113.43272	9.26000	113.44742				0.00	0	0
<b>Total AIR02 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 AIR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			9.00000	103.34937	8.99000	103.37174				0.00	0	0
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				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			10.03000	102.13617	10.03500	102.07377				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			3.55000	177.82203	3.60000	177.05711				0.00	0	0
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond				101.95751		101.93267				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				100.77219		100.44033				0.00	400,000,000	100,000,000
<b>Total APF03 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For APF03</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
APF04 On 21/10/2021 Spot Bond				100.84101		100.81539				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>
APF05 On 24/08/2020 Spot Bond				99.93077		99.90752				0.00	0	0
<b>Total APF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF06 On 24/08/2022 Spot Bond				99.92880		99.90487				0.00	0	0
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS133U 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 AS133U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				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 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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>
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS221U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS221U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01 On 20/03/2019 Spot Bond				101.58692		101.56305				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>
ASN01 On 20/03/2019 Spot Bond				100.00000		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>
ASN02 On 07/12/2033 Spot Bond			3.58000	237.57364	3.60000	236.99866				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02 On 20/06/2019 Spot Bond				100.86064		100.83408				0.00	0	0
<b>Total ASN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				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				100.27182		100.24723				0.00	0	0
<b>Total ASN036 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 ASN036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 07/12/2033 Spot Bond			3.59500	212.11409	3.61500	211.57934				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		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		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		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				100.93001		100.90623				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				100.83231		100.80696				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				100.64603		100.62085				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				100.61110		100.58634				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				99.88291		99.88145				0.00	0	0
<b>Total ASN062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 01/06/2018 Spot Bond				100.09488		100.07467				0.00	0	0
<b>Total ASN066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 15/06/2018 Spot Bond				101.82746		101.80616				0.00	0	0
<b>Total ASN068 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 ASN068</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 07/02/2020 Spot Bond				100.40015		100.37598			0.00	0	0
<b>Total ASN069 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN069</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 02/07/2018 Spot Bond				96.85723		96.79483			0.00	0	0
<b>Total ASN073 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN073</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total ASN077 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN077</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 20/06/2020 Spot Bond				101.87116		101.84283			0.00	0	0
<b>Total ASN078 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/09/2020 Spot Bond				101.60433		101.58018			0.00	0	0
<b>Total ASN080 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/06/2020 Spot Bond				102.16400		102.13839			0.00	293,600,000	149,000,000
<b>Total ASN083 SPOT</b>									<b>0.00</b>	<b>293,600,000</b>	<b>149,000,000</b>
<b>Total For ASN083</b>									<b>0.00</b>	<b>293,600,000</b>	<b>149,000,000</b>
ASN08: On 03/09/2020 Spot Bond				99.73697		99.71039			0.00	0	0
<b>Total ASN084 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 25/09/2018 Spot Bond				101.40244		101.37888			0.00	0	0
<b>Total ASN086 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN086</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 01/10/2020 Spot Bond				113.73956		115.22753			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>
ASN09: On 08/10/2018 Spot Bond				101.12111		101.09740			0.00	0	0
<b>Total ASN090 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN090</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 16/10/2020 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN091 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 21/10/2020 Spot Bond				100.81508		100.79029			0.00	0	0
<b>Total ASN092 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 ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 10/11/2020 Spot Bond				100.28326		100.25859				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 20/12/2020 Spot Bond				78.54834		78.46422				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>
ASN11: On 02/12/2020 Spot Bond				99.83303		99.80901				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11: On 07/03/2021 Spot Bond				101.95923		101.93468				0.00	0	0
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11: On 10/12/2020 Spot Bond				100.00000		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>
ASN12: On 20/12/2020 Spot Bond				102.09900		102.06709				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>
ASN12: On 20/03/2019 Spot Bond				101.61790		101.59354				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>
ASN12: On 24/02/2019 Spot Bond				99.92978		99.90624				0.00	0	0
<b>Total ASN128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 24/02/2019 Spot Bond				99.93514		99.91180				0.00	0	0
<b>Total ASN129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 24/02/2019 Spot Bond				99.93098		99.90783				0.00	0	0
<b>Total ASN130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 03/03/2019 Spot Bond				99.76383		99.73992				0.00	0	0
<b>Total ASN131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 03/03/2019 Spot Bond				99.76583		99.74212				0.00	0	0
<b>Total ASN132 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 ASN132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 20/12/2020 Spot Bond				102.08135		102.04972				0.00	0	0
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 31/12/2018 Spot Bond				90.87000		90.85000				0.00	0	150,000,000
<b>Total ASN136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For ASN136</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
ASN13: On 31/01/2022 Spot Bond			3.38000	145.54585	3.43000	145.25922				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>
ASN14: On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 31/12/2018 Spot Bond				90.87000		90.85000				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>
ASN14: On 20/06/2020 Spot Bond				103.82417		103.80040				0.00	0	0
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond				100.45375		100.42855				0.00	0	0
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond				100.45375		100.42855				0.00	0	0
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 31/01/2022 Spot Bond			3.42500	145.30463	3.47500	145.01835				0.00	0	0
<b>Total ASN149 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 ASN149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/05/2021 Spot Bond				111.77073		111.76367				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 02/06/2021 Spot Bond				99.82930		99.80475				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 31/03/2028 Spot Bond			4.14000	163.04795	4.19000	162.32738				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		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		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		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				100.39161		100.36635				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				100.09882		100.01645				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		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		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				101.74584		101.71947				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		100.00000				0.00	0	0
<b>Total ASN172 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 ASN172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 02/12/2019 Spot Bond				99.84066		99.81771				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		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		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 30/07/2018 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 25/02/2022 Spot Bond				100.00000		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				101.83786		101.81006				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 25/04/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 12/06/2020 Spot Bond				101.76621		101.74237				0.00	0	0
<b>Total ASN190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 15/06/2018 Spot Bond				89.95588		89.99418				0.00	0	0
<b>Total ASN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 27/06/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 12/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 30/06/2022 Spot Bond				101.35644		101.33096				0.00	0	0
<b>Total ASN194 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 ASN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN194 On 31/01/2038 Spot Bond			3.84000	104.85581	3.91000	103.72994				0.00	0	0
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN195 On 20/06/2022 Spot Bond				101.56908		101.54548				0.00	0	0
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN196 On 09/04/2018 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN197 On 04/05/2018 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN198 On 01/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN199 On 25/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN200 On 21/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN201 On 18/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN202 On 20/06/2022 Spot Bond				101.58358		101.55976				0.00	0	0
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN203 On 20/06/2022 Spot Bond				101.68405		101.65866				0.00	0	3,200,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,200,000</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>3,200,000</b>
ASN204 On 25/08/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN207 On 24/08/2021 Spot Bond				99.91846		99.89104				0.00	0	0
<b>Total ASN208 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 ASN208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 24/08/2025 Spot Bond				99.91064		99.88069				0.00	0	0
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 28/08/2020 Spot Bond				99.88861		99.86616				0.00	0	0
<b>Total ASN210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 05/03/2018 Spot Bond				99.77789		101.77647				0.00	0	0
<b>Total ASN211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 02/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 01/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 29/08/2022 Spot Bond				99.85891		99.83521				0.00	0	0
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 14/09/2018 Spot Bond				101.62582		101.60326				0.00	0	0
<b>Total ASN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 19/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 20/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 22/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN220 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 ASN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 13/07/2018 Spot Bond				100.84572		100.82344				0.00	0	0
<b>Total ASN222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 02/05/2018 Spot Bond				100.46250		100.44047				0.00	0	0
<b>Total ASN227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 01/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 17/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 28/05/2019 Spot Bond			8.56000	102.04601	8.56000	102.02253				0.00	0	0
<b>Total ASN232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 29/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 12/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN235 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN235</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN236 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 ASN236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23 On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23 On 18/12/2018 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 02/02/2023 Spot Bond				101.00000		101.00000				0.00	0	0
<b>Total ASN240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN50 On 16/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN89 On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN89U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN89U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond				101.66272		101.64032				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			8.35500	104.71862	8.35000	104.69800				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				100.02464		102.11974				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	100.00000	100.00000	100.00000				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				99.79598		101.94346				0.00	0	0
<b>Total BAW18 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 BAW18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			8.79000	103.93916	8.78000	103.93914				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			8.86500	105.33502	8.85500	105.34375				0.00	0	0
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	103.87192	9.30000	103.84585				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				101.95921		101.93465				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>
BAW24 On 30/09/2019 Spot Bond				102.11023		102.08705				0.00	0	0
<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>
BAW25 On 08/05/2020 Spot Bond				100.87374		100.55043				0.00	1,200,000,000	300,000,000
<b>Total BAW25 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>
<b>Total For BAW25</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond				102.34752		102.32303				0.00	0	0
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW29 On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA3 On 31/12/2018 Spot Bond				101.64545		101.61433				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>
BAYA3 On 31/03/2018 Spot Bond				101.63797		101.60699				0.00	0	0
<b>Total BAYA34 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 BAYA34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				101.76501		101.73724				0.00	0	0
<b>Total BAYA35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				99.74602		99.74602				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				102.18738		102.15883				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				100.05265		100.05265				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA41 On 30/09/2018 Spot Bond				101.63835		101.60737				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				101.63846		101.60748				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				101.72739		101.69377				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				102.83417		102.80339				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 30/09/2019 Spot Bond				102.84303		102.81144				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 31/03/2022 Spot Bond				103.41750		103.38376				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>
BAYA57 On 30/06/2020 Spot Bond				102.26554		102.23275				0.00	0	0
<b>Total BAYA58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA58 On 30/06/2022 Spot Bond			12.55500	103.86894	12.54500	103.86723				0.00	0	0
<b>Total BAYA59 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 BAYA59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA6 On 30/06/2020 Spot Bond			11.81500	102.98366	11.80500	102.97124				0.00	0	0
<b>Total BAYA60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA6 On 30/06/2020 Spot Bond				101.75821		101.72489				0.00	0	0
<b>Total BAYA61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA6 On 30/09/2020 Spot Bond				102.64977		102.61807				0.00	0	0
<b>Total BAYA62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA6 On 30/11/2020 Spot Bond				101.63837		101.60738				0.00	0	0
<b>Total BAYA63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA6 On 30/09/2022 Spot Bond				101.67358		101.64191				0.00	0	0
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA6 On 30/09/2020 Spot Bond				102.55917		102.52859				0.00	0	0
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 30/06/2019 Spot Bond				102.09575		102.05583				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>
BAYB0 On 31/12/2019 Spot Bond				102.09555		102.05562				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>
BAYB0 On 31/03/2020 Spot Bond				102.09565		102.05572				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>
BAYB0 On 30/09/2020 Spot Bond				106.53083		106.49351				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>
BAYB1 On 30/06/2020 Spot Bond				102.16596		102.12466				0.00	0	0
<b>Total BAYB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD1U 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 BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC122 On 24/05/2018 Spot Bond				102.00075		101.97877				0.00	0	0
<b>Total BC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ10 On 12/07/2019 Spot Bond				101.01406		100.99062				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>
BCJ12 On 23/03/2018 Spot Bond			8.05000	103.68471	8.05000	103.66199				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				100.75052		100.72818				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>
BCJ14 On 09/05/2019 Spot Bond				100.32409		100.30183				0.00	0	0
<b>Total BCJ14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ15 On 09/11/2020 Spot Bond				100.33149		100.30868				0.00	0	0
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ16 On 08/12/2020 Spot Bond				101.78749		101.76483				0.00	0	0
<b>Total BCJ16 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 BCJ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD020 On 28/04/2028 Spot Bond			8.11000	200.06616	8.10000	200.21813				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>
BD020 On 02/03/2028 Spot Bond			8.11000	200.50135	8.10000	200.65117				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>
BD030 On 18/04/2028 Spot Bond			8.49500	100.32091	8.48500	100.36405				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>
BD302 On 18/04/2028 Spot Bond			100.00000	10.82392	100.00000	10.79984				0.00	0	0
<b>Total BD302U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD302U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BEER0 On 28/03/2018 Spot Bond			7.60500	102.85529	7.60000	102.83449				0.00	0	0
<b>Total BEER02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BEER02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A7 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1A7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A8 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1A8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1B2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1B2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1B2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1C2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1C2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1D2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1D2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1E2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1E2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1F2U 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 BG1F2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2019 Spot Bond				101.54098		101.45727				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			9.04500	105.65907	9.03500	105.64934				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 05/02/2020 Spot Bond				102.24113		102.21459				0.00	0	0
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL04 On 05/02/2020 Spot Bond			9.49500	101.45671	9.48500	101.44828				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 04/09/2020 Spot Bond			10.31500	102.00772	10.30500	102.00146				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 04/09/2020 Spot Bond				101.81754		101.79166				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 03/09/2022 Spot Bond			10.42500	104.64065	10.41500	104.64772				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 03/09/2022 Spot Bond				99.72067		99.69250				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			10.41500	106.79682	10.40500	106.78946				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				100.53872		100.50875				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			10.79500	108.06071	10.78500	108.05655				0.00	0	0
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL12 On 20/08/2021 Spot Bond				103.84850		103.87551				0.00	0	300,000,000
<b>Total BGL12 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 BGL12</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
BGL13 On 20/08/2021 Spot Bond			9.81500	105.67198	9.80500	105.67402				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				103.93300		103.90463				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				104.06032		104.03114				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>
BGL16 On 25/05/2022 Spot Bond				99.91526		99.88676				0.00	0	0
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL17 On 14/08/2024 Spot Bond				100.27496		100.24534				0.00	0	0
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL18 On 30/09/2022 Spot Bond				101.59492		101.56698				0.00	0	0
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL19 On 29/09/2024 Spot Bond				101.64038		101.61162				0.00	0	0
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGR04 On 28/02/2018 Spot Bond				108.63014		108.60616				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>
BGT01 On 12/09/2022 Spot Bond				104.29170		104.25734				0.00	0	0
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID05 On 30/06/2019 Spot Bond				100.83600		100.81253				0.00	0	160,000,000
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
BID06 On 30/06/2019 Spot Bond			8.11500	102.24727	8.11000	102.23125				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>
BID07 On 30/06/2020 Spot Bond				101.26465		101.24096				0.00	0	0
<b>Total BID07 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 BID07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID08 On 30/06/2022 Spot Bond				101.29290		101.26865				0.00	0	0
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2018 Spot Bond				101.41433		101.39251				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>
BPPF0 On 22/03/2020 Spot Bond				101.53421		101.51045				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>
BPPF0 On 17/09/2018 Spot Bond				101.54974		101.52784				0.00	0	0
<b>Total BPPF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 15/09/2020 Spot Bond				101.65084		101.62753				0.00	0	0
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 24/10/2018 Spot Bond				100.67347		100.65176				0.00	0	0
<b>Total BPPF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC196 On 05/03/2018 Spot Bond				99.79571		99.77528				0.00	0	0
<b>Total BTC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC197 On 14/03/2018 Spot Bond				99.61197		99.59154				0.00	0	0
<b>Total BTC197 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 BTC197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC197 On 06/04/2018 Spot Bond				99.13846		99.11795				0.00	0	0
<b>Total BTC198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC198 On 11/04/2018 Spot Bond				99.03719		99.01671				0.00	0	0
<b>Total BTC199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC200 On 18/04/2018 Spot Bond				98.89491		98.87445				0.00	0	0
<b>Total BTC200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ18 On 27/03/2018 Spot Bond				101.44671		101.42237				0.00	0	0
<b>Total BWZ18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond				101.49389		101.46872				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				100.09669		100.01483				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>
BWZJ19 On 10/11/2019 Spot Bond				100.28474		100.25993				0.00	0	0
<b>Total BWZJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2 On 10/11/2021 Spot Bond				100.29215		100.26666				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX164U 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 BX164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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			14.55500	103.70852	14.55000	103.67073				0.00	0	0
<b>Total CBL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond				102.17304		102.14558				0.00	0	200,000,000
<b>Total CBL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CBL13</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CBL14 On 01/02/2019 Spot Bond			12.35500	99.98974	12.35000	99.96094				0.00	0	0
<b>Total CBL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond				101.70079		101.67363				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			11.85500	98.93605	11.85000	98.91175				0.00	0	0
<b>Total CBL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond				104.56838		104.53981				0.00	0	0
<b>Total CBL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			9.11500	101.33579	9.10500	101.33027				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				100.41743		100.33430				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 02/11/2020 Spot Bond				100.56949		100.54312				0.00	0	0
<b>Total CBL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL25 On 06/05/2019 Spot Bond				100.42597		100.40068				0.00	0	0
<b>Total CBL25 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 CBL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL26 On 06/05/2021 Spot Bond			9.41500	107.90451	9.40500	107.90500				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>
CBL27 On 12/05/2020 Spot Bond				100.39947		100.37495				0.00	0	0
<b>Total CBL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			9.81500	113.33252	9.80500	113.34637				0.00	0	0
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			9.62000	111.56068	9.61000	111.58112		32,708,000,000,000.00		3,400,000,000	1,600,000,000	
<b>Total CCT02 SPOT</b>								<b>32,708,000,000,000.00</b>		<b>3,400,000,000</b>	<b>1,600,000,000</b>	
<b>Total For CCT02</b>								<b>32,708,000,000,000.00</b>		<b>3,400,000,000</b>	<b>1,600,000,000</b>	
CCT03 On 15/03/2025 Spot Bond			9.69000	112.33930	9.68000	112.36263				0.00	0	0
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT04 On 17/07/2027 Spot Bond			9.64000	104.24848	9.63000	104.28366				0.00	0	0
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	104.92390	10.00000	104.89650				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>
CGR18 On 04/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond				101.35433		101.32269				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				100.46378		100.43369				0.00	0	0
<b>Total CGR23 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 CGR23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond				101.74580		101.71395				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				101.78522		101.75495				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>
CGR27 On 25/11/2019 Spot Bond				99.91400		99.88512				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>
CGR29 On 08/02/2021 Spot Bond				100.47756		100.44653				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>
CGR31 On 27/06/2018 Spot Bond				101.42299		101.39906				0.00	0	0
<b>Total CGR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR32 On 21/07/2020 Spot Bond				100.97917		100.94920				0.00	0	0
<b>Total CGR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR33 On 22/09/2020 Spot Bond				101.91934		101.88936				0.00	0	0
<b>Total CGR33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR34 On 21/09/2018 Spot Bond			8.38800	103.58090	8.38800	103.55739				0.00	0	0
<b>Total CGR34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR35 On 28/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR35U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR35U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR36 On 02/10/2018 Spot Bond				101.27863		101.25466				0.00	0	0
<b>Total CGR36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR37 On 08/02/2019 Spot Bond				100.37123		100.34734				0.00	0	0
<b>Total CGR37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR38 On 13/02/2021 Spot Bond				100.30815		100.27812				0.00	0	0
<b>Total CGR38 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 CGR38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				98.43062		98.37996			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				102.40926		102.38203			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				99.86941		102.39113			0.00	0	0
<b>Total CIG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CIG07 On 28/08/2020 Spot Bond				101.17689		103.88657			0.00	0	0
<b>Total CIG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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				100.70331		100.67583			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				96.10175		96.06898			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				100.75022		100.72084			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 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000			0.00	0	0
<b>Total CLB1U 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 CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 01/07/2021 Spot Bond			10.11000	101.45447	10.11000	101.42684				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 29/08/2021 Spot Bond			3.14000	141.17390	3.14000	141.15703				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2021 Spot Bond			3.35000	141.71749	3.40000	141.46684				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 25/11/2020 Spot Bond			10.00000	104.92400	10.00000	104.89700				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	104.92400	10.00000	104.89700				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	96.20116	13.50000	96.16702				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			9.35000	99.97517	9.35000	99.95035				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			8.78500	104.86127	8.78000	104.84151				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>
CLN29 On 25/11/2020 Spot Bond			10.00000	104.92400	10.00000	104.89700				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>
CLN31 On 14/11/2022 Spot Bond				100.24780		100.22122				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>
CLN31 On 14/11/2022 Spot Bond			10.31500	99.79201	10.30500	99.80033				0.00	0	0
<b>Total CLN314 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 CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 20/03/2023 Spot Bond			10.83500	101.37755	10.82500	101.38556				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond				101.83795		101.81014				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 14/11/2022 Spot Bond				100.24298		100.21693				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 30/04/2018 Spot Bond				99.89680		99.85892				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond			14.56000	101.72434	14.56000	101.68481				0.00	0	0
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 20/06/2018 Spot Bond				101.70542		101.67969				0.00	0	0
<b>Total CLN325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN325 On 20/06/2018 Spot Bond				101.73195		101.70581				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>
CLN326 On 20/06/2023 Spot Bond				101.83433		101.80658				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>
CLN327 On 20/06/2018 Spot Bond				101.80395		101.77808				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>
CLN328 On 20/06/2018 Spot Bond				101.88756		101.85898				0.00	0	0
<b>Total CLN332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN332 On 20/09/2018 Spot Bond				116.30005		116.30005				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 20/12/2018 Spot Bond				102.53671		102.50631				0.00	0	0
<b>Total CLN340 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 CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 20/12/2023 Spot Bond				101.95794		101.92825				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				101.55143		101.52811				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				100.93349		100.90633				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 28/10/2018 Spot Bond				100.60890		100.58522				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 30/04/2018 Spot Bond				100.61766		100.59263				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 20/03/2019 Spot Bond				101.51256		101.48985				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			9.49500	109.31510	9.48500	109.33385				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				101.63186		101.60728				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				100.50634		100.47729				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			11.63500	111.31221	11.62500	111.32175				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				100.52455		100.49441				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 26/07/2022 Spot Bond				100.74624		100.72024				0.00	0	0
<b>Total CLN370 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 CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/03/2024 Spot Bond				101.94031		101.91090				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				101.60972		101.58548				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 20/06/2019 Spot Bond				101.63995		101.61525				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 20/03/2021 Spot Bond			8.81500	107.05511	8.80500	107.05650				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/06/2019 Spot Bond				98.60711		98.57387				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	102.66034	10.98000	102.63003				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	104.72269	11.00000	104.69172				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				101.81637		101.78889				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38 On 20/09/2024 Spot Bond			11.42500	107.93215	11.41500	107.94522				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>
CLN38 On 20/09/2024 Spot Bond				101.97191		101.94200				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>
CLN38 On 20/03/2021 Spot Bond				101.63965		101.61495				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>
CLN38 On 26/01/2021 Spot Bond				100.78752		100.76003				0.00	0	0
<b>Total CLN387 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 CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond				101.73716		101.71093				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 20/12/2019 Spot Bond				96.40000		96.40000				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN393 On 20/09/2022 Spot Bond				101.64862		101.62378				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				99.86164		99.84166				0.00	0	0
<b>Total CLN395 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN395</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN395 On 20/03/2020 Spot Bond				101.77259		101.74581				0.00	0	0
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN396 On 20/06/2020 Spot Bond				102.60656		102.57342				0.00	0	0
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN397 On 14/11/2022 Spot Bond				100.23527		100.21008				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				100.23406		100.20901				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 20/06/2020 Spot Bond				101.64851		101.62367				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 21/02/2018 Spot Bond					0.00000	0.00000				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				98.25000		98.25000				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN406 On 20/06/2020 Spot Bond				101.65735		101.63237				0.00	0	0
<b>Total CLN407 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 CLN407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 18/07/2020 Spot Bond				101.06363		101.03474				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN410 On 20/09/2020 Spot Bond				101.81643		101.78896				0.00	0	0
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 20/09/2020 Spot Bond				101.82527		101.79766				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 18/07/2020 Spot Bond				101.06848		101.03945				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond				103.43100		103.40539				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN414 On 20/09/2020 Spot Bond				101.88709		101.85851				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 18/07/2020 Spot Bond				101.13147		101.10067				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN417 On 23/09/2020 Spot Bond				101.69038		101.66182				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN419 On 20/12/2020 Spot Bond				101.97543		101.94547				0.00	0	0
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 18/04/2028 Spot Bond			7.01000	50.28091	7.01000	50.27158				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>
CLN421 On 20/12/2020 Spot Bond				101.99309		101.96285				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>
CLN422 On 26/01/2021 Spot Bond				100.97087		100.93676				0.00	0	0
<b>Total CLN421 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 CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 20/12/2020 Spot Bond				110.54730		110.54730				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 20/12/2020 Spot Bond				106.51000		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				107.56110		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				104.36334		104.33658				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				107.33250		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				103.24566		103.22183				0.00	0	0
<b>Total CLN427 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN427</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN427 On 20/12/2020 Spot Bond				102.34595		102.31016				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				127.04778		127.04778				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				116.14307		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				115.25712		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				121.52148		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				127.93341		127.93341				0.00	0	0
<b>Total CLN434 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 CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 20/12/2020 Spot Bond				101.80763		101.78030				0.00	0	0
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN436 On 20/12/2020 Spot Bond				101.72811		101.70202				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				100.48521		100.45913				0.00	0	0
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN440 On 20/03/2021 Spot Bond				129.24898		129.24898				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				103.22549		103.17578				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 23/05/2021 Spot Bond				99.99999		99.97446				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			9.06500	109.11457	9.05500	109.11660				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 31/01/2022 Spot Bond			4.05000	142.00196	4.10000	141.72079				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			6.25000	102.66151	6.28000	102.44890				0.00	0	79,400,000
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>79,400,000</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>79,400,000</b>
CLN453 On 31/01/2025 Spot Bond			5.89000	104.99250	5.92000	104.77550				0.00	0	70,000,000
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
CLN454 On 04/05/2021 Spot Bond				99.92446		99.89904				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				102.03211		102.00125				0.00	0	0
<b>Total CLN456 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 CLN456</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN456 On 17/11/2021 Spot Bond				100.10563		100.01861				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				100.50972		100.48546				0.00	0	0
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN458 On 29/11/2021 Spot Bond				99.87905		99.85473				0.00	0	0
<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				101.70226		101.67509				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			9.98500	103.63779	9.97500	103.64281				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		99.97735				0.00	0	0
<b>Total CLN463 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN463</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN463 On 13/03/2022 Spot Bond			9.24500	107.16880	9.23500	107.17578				0.00	0	0
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN464 On 14/03/2020 Spot Bond				101.73217		101.70809				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				100.04893		100.02444				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				101.39932		101.37581				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				101.42199		101.39764				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				101.48407		101.45862				0.00	0	0
<b>Total CLN469 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 CLN469</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47( On 07/05/2018 Spot Bond				100.37876		100.35595				0.00	0	0
<b>Total CLN470 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN470</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47( On 17/05/2019 Spot Bond				100.09769		100.01258				0.00	0	0
<b>Total CLN471 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN471</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47( On 19/11/2022 Spot Bond				100.11006		100.02495				0.00	0	0
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47( On 05/10/2022 Spot Bond				86.36391		86.33291				0.00	0	0
<b>Total CLN473 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN473</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47( On 05/10/2022 Spot Bond			14.42500	89.15555	14.41500	89.15117				0.00	0	0
<b>Total CLN474 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN474</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47( On 23/06/2021 Spot Bond				102.67223		102.63833				0.00	0	0
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47( On 20/09/2020 Spot Bond				101.82527		101.79766				0.00	0	0
<b>Total CLN476 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN476</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47( On 29/11/2021 Spot Bond			100.00000	15.65996	100.00000	15.62492				0.00	0	0
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47( On 05/10/2022 Spot Bond			9.30000	103.90940	9.29000	103.92040				0.00	0	0
<b>Total CLN478 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN478</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47( On 05/10/2022 Spot Bond				101.29907		101.27318				0.00	0	0
<b>Total CLN479 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN479</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN48( On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN48( On 07/06/2022 Spot Bond				102.66159		102.62782				0.00	0	0
<b>Total CLN481 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 CLN481</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN481 On 20/05/2021 Spot Bond				100.01981		100.04891				0.00	0	0
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond				100.85379		100.88319				0.00	0	0
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN483 On 02/12/2021 Spot Bond				100.30690		100.28285				0.00	0	0
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN484 On 02/12/2021 Spot Bond			8.91500	104.51940	8.90500	104.52631				0.00	0	0
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN485 On 20/06/2022 Spot Bond				102.41801		102.39249				0.00	0	0
<b>Total CLN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN486</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN486 On 07/12/2021 Spot Bond			11.92500	105.00992	11.91500	105.00988				0.00	0	0
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN487 On 28/07/2022 Spot Bond			8.72500	102.17905	8.71500	102.19142				0.00	0	0
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN488 On 28/03/2020 Spot Bond				101.40652		101.38244				0.00	0	0
<b>Total CLN489 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN489</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN489 On 28/03/2022 Spot Bond				101.47633		101.45102				0.00	0	0
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN490 On 07/06/2022 Spot Bond				102.66159		102.62782				0.00	0	0
<b>Total CLN491 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN491</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN491 On 30/09/2019 Spot Bond				101.41999		101.39327				0.00	0	0
<b>Total CLN492 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN492</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN492 On 20/06/2022 Spot Bond				101.82372		101.79614				0.00	0	0
<b>Total CLN493 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 CLN493</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN493 On 07/06/2022 Spot Bond			11.41500	104.11816	11.40500	104.11998				0.00	0	0
<b>Total CLN494 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN494</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN494 On 29/08/2020 Spot Bond				99.88636		99.86352				0.00	0	0
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN495 On 04/09/2024 Spot Bond			9.72500	101.39423	9.71500	101.41564				0.00	0	0
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN496 On 04/09/2024 Spot Bond				99.74960		99.72430				0.00	0	0
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN497 On 08/06/2022 Spot Bond				102.12480		102.09768				0.00	0	0
<b>Total CLN498 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN498</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN498 On 20/05/2021 Spot Bond				100.01733		100.04726				0.00	0	0
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN499 On 10/10/2020 Spot Bond				101.09098		101.06686				0.00	0	0
<b>Total CLN500 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN500</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN500 On 11/10/2022 Spot Bond				101.13657		101.11081				0.00	0	0
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN501 On 11/10/2024 Spot Bond				101.17718		101.15047				0.00	0	0
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN502 On 20/12/2022 Spot Bond				101.88198		101.85348				0.00	0	0
<b>Total CLN503 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN503</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN503 On 11/10/2024 Spot Bond				101.17718		101.15047				0.00	0	0
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN504 On 24/10/2020 Spot Bond				100.74053		100.71655				0.00	0	0
<b>Total CLN505 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 CLN505</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN505 On 30/04/2019 Spot Bond				100.57882		100.55541				0.00	0	0
<b>Total CLN506 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN506</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN506 On 20/12/2022 Spot Bond				101.84310		101.81521				0.00	0	0
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN507 On 24/02/2020 Spot Bond				99.92193		99.89572				0.00	0	0
<b>Total CLN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN510 On 11/10/2020 Spot Bond				101.11903		101.09368				0.00	0	0
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN511 On 14/11/2022 Spot Bond				100.19540		100.17466				0.00	0	0
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN512 On 07/06/2022 Spot Bond				100.71508		100.68409				0.00	0	0
<b>Total CLN512 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN512</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond				223.57738		222.21691				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		100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			8.49500	100.32091	8.48500	100.36405				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			8.11000	200.06616	8.10000	200.21813				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			8.11000	200.50135	8.10000	200.65117				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>
CLNF11 On 20/03/2018 Spot Bond				101.53559		101.51252				0.00	0	0
<b>Total CLNF11 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 CLNF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				101.60456		101.58041			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>
CLNF1: On 20/06/2019 Spot Bond				101.90516		101.88176			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>
CLNF1: On 20/09/2019 Spot Bond				101.60450		101.58035			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>
CLNF1: On 20/06/2020 Spot Bond				101.66619		101.64107			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>
CLNF1: On 17/08/2021 Spot Bond				100.10489		100.01805			0.00	0	0
<b>Total CLNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ04 On 05/06/2018 Spot Bond			7.55500	102.33935	7.55000	102.32003		9,066,000,000,000.00	1,200,000,000	400,000,000	
<b>Total COJ04 SPOT</b>								<b>9,066,000,000,000.00</b>	<b>1,200,000,000</b>	<b>400,000,000</b>	
<b>Total For COJ04</b>								<b>9,066,000,000,000.00</b>	<b>1,200,000,000</b>	<b>400,000,000</b>	
COJ05 On 05/06/2023 Spot Bond			8.56000	117.87922	8.55000	117.89786		29,104,000,000,000.00	3,400,000,000	1,000,000,000	
<b>Total COJ05 SPOT</b>								<b>29,104,000,000,000.00</b>	<b>3,400,000,000</b>	<b>1,000,000,000</b>	
<b>Total For COJ05</b>								<b>29,104,000,000,000.00</b>	<b>3,400,000,000</b>	<b>1,000,000,000</b>	
COJ07 On 23/03/2021 Spot Bond			9.02500	109.16630	9.01500	109.16685		0.00	0	0	
<b>Total COJ07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ07</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			9.71500	111.73321	9.70500	111.76400		0.00	0	0	
<b>Total COJ08 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ08</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			9.27500	106.33894	9.26500	106.36064		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			9.56000	101.77546	9.55000	101.78863		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			10.82000	100.22954	10.81000	100.25957		4,328,000,000,000.00	400,000,000	100,000,000	
<b>Total COT02 SPOT</b>								<b>4,328,000,000,000.00</b>	<b>400,000,000</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 COT02</b>										<b>4,328,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.84000	93.61851	10.83000	93.64893				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>
CPV01 On 30/06/2029 Spot Bond			11.20000	100.68718	11.19000	100.70181				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>
CS001 On 31/03/2018 Spot Bond				101.29975		101.27537				0.00	0	0
<b>Total CS001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CS002 On 17/12/2020 Spot Bond				101.61714		101.59307				0.00	0	0
<b>Total CS002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CS003 On 12/08/2021 Spot Bond				99.23978		99.21516				0.00	0	0
<b>Total CS003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSD04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSD04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN38U On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
DEN40U On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
DENG7 On 21/09/2018 Spot Bond				101.53223		101.50888				0.00	0	0
<b>Total DENG73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 28/09/2018 Spot Bond				101.36792		101.34454				0.00	0	0
<b>Total DENG74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 04/09/2018 Spot Bond				99.76562		99.74225				0.00	0	0
<b>Total DENG75 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 DENG75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 04/09/2018 Spot Bond				99.76562		99.74224			0.00	0	0
<b>Total DENG76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/09/2018 Spot Bond				102.09058		102.05881			0.00	0	0
<b>Total DOL003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 24/01/2019 Spot Bond				101.14792		101.11025			0.00	0	0
<b>Total DOL004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/12/2019 Spot Bond				77.75780		77.68764			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>
DOL01: On 20/12/2021 Spot Bond				103.05941		103.01234			0.00	0	0
<b>Total DOL012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY01 On 21/11/2022 Spot Bond				100.04450		100.02226			0.00	0	0
<b>Total DSY01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY02 On 21/11/2024 Spot Bond				100.24665		100.22364			0.00	0	0
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY03 On 21/11/2024 Spot Bond			9.16000	107.84708	9.15000	107.88615			0.00	0	0
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			8.51500	103.10132	8.50500	103.10638			0.00	0	0
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV22 On 07/02/2020 Spot Bond			7.85500	103.25081	7.84500	103.24701		43,711,504,000.00	5,564,800	19,417,800	
<b>Total DV22 SPOT</b>								<b>43,711,504,000.00</b>	<b>5,564,800</b>	<b>19,417,800</b>	
<b>Total For DV22</b>								<b>43,711,504,000.00</b>	<b>5,564,800</b>	<b>19,417,800</b>	
DV22/R On 07/02/2020 Spot Bond			100.00000	28.33399	100.00000	28.27059		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			8.67500	105.18717	8.66500	105.20419		49,450,970,000.00	5,700,400	228,623,100	
<b>Total DV23 SPOT</b>								<b>49,450,970,000.00</b>	<b>5,700,400</b>	<b>228,623,100</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 DV23</b>									<b>49,450,970,000.00</b>	<b>5,700,400</b>	<b>228,623,100</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	11.45928	100.00000	11.43406			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	11.45928	100.00000	11.43406			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			9.02500	103.15546	9.01500	103.17668			0.00	0	0
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	100.13078	9.69000	100.10461			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.13078	9.69000	100.10461			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			10.43000	98.00759	10.43500	97.94829			0.00	0	0
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	100.13619	10.10000	100.10893			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.13619	10.10000	100.10893			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 29/08/2018 Spot Bond				99.92636		99.90586			0.00	0	0
<b>Total DVC029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC03: On 23/10/2018 Spot Bond				100.68977		100.66824			0.00	0	0
<b>Total DVC030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF18 On 30/03/2018 Spot Bond				101.23101		101.20963			0.00	0	0
<b>Total DVF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF19 On 31/05/2019 Spot Bond				100.54540		100.52444			0.00	800,000,000	200,000,000
<b>Total DVF19 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
<b>Total For DVF19</b>									<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
DVF20 On 29/11/2019 Spot Bond				99.88989		99.86771			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>
DVF20: On 28/03/2020 Spot Bond				101.38464		101.36186			0.00	0	0
<b>Total DVF20B 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 DVF20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 31/08/2020 Spot Bond				99.87002		99.84819			0.00	0	0
<b>Total DVF20C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 23/10/2020 Spot Bond				100.72659		100.70387			0.00	0	0
<b>Total DVF20D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF21 On 29/11/2021 Spot Bond				99.88551		99.86248			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				101.48620		101.46259			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>
DVF22 On 29/08/2022 Spot Bond				99.86533		99.84270			0.00	0	0
<b>Total DVF22B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22 On 24/10/2022 Spot Bond				100.72366		100.70026			0.00	0	0
<b>Total DVF22C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF24 On 23/10/2024 Spot Bond				100.77172		100.74752			0.00	0	0
<b>Total DVF24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			7.69500	113.49658	7.68500	113.49656		1,539,000,000,000.00		200,000,000	117,500,000
<b>Total E170 SPOT</b>								<b>1,539,000,000,000.00</b>		<b>200,000,000</b>	<b>117,500,000</b>
<b>Total For E170</b>								<b>1,539,000,000,000.00</b>		<b>200,000,000</b>	<b>117,500,000</b>
E170/R On 01/08/2020 Spot Bond			100.00000	26.14838	100.00000	26.08987			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			8.35500	106.70615	8.34500	106.70087			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			8.62500	108.13346	8.61500	108.14265			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			9.03500	108.63753	9.02500	108.65811			0.00	0	0
<b>Total ECN24 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 ECN24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ECN32 On 14/03/2032 Spot Bond			3.84000	103.96177	3.86000	103.71734			0.00	0	0
<b>Total ECN32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			3.48000	97.35985	3.55000	96.34282			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	117.20314	2.25000	117.19188			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			3.22000	129.65175	3.27000	129.06822			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			3.23000	116.20100	3.28000	115.59321			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			3.25000	114.30644	3.30000	113.68880			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			3.48500	103.90719	3.50500	103.66079			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			3.45000	98.53528	3.52000	97.54606			0.00	0	0
<b>Total EL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL36/I2 On 31/01/2036 Spot Bond			2.25000	117.20314	2.25000	117.19188			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			8.61500	104.92597	8.60500	104.92364			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			8.69500	110.19283	8.68500	110.19408			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			9.89000	103.78085	9.88000	103.79895			0.00	0	0
<b>Total EMM03 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 EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			10.23000	98.55207	10.23500	98.45335				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			10.48000	104.42963	10.48500	104.38059				0.00	0	1,999,999,800
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,999,999,800</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>1,999,999,800</b>
EMM06 On 23/06/2025 Spot Bond			9.99000	102.48408	9.98000	102.48661				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>
EMM07 On 10/07/2027 Spot Bond			9.84000	103.65707	9.83000	103.66671				0.00	0	0
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM07 On 17/07/2032 Spot Bond			10.50500	91.46590	10.51000	91.42420				0.00	0	0
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF002 On 28/05/2018 Spot Bond				99.88808		99.86550				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>
EPF006 On 19/08/2018 Spot Bond				100.33458		100.25484				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				99.84151		99.81869				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				102.30029		102.13227				0.00	1,200,000,000	300,000,000
<b>Total EPF008 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>
<b>Total For EPF008</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>
EPF009 On 30/03/2018 Spot Bond				101.22213		101.19926				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>
EPF010 On 07/11/2019 Spot Bond				100.68214		100.65845				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>
EPF011 On 12/06/2020 Spot Bond				102.34307		102.31897				0.00	0	0
<b>Total EPF011 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 EPF011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF011 On 06/11/2020 Spot Bond				100.42884		100.40440				0.00	0	0
<b>Total EPF012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF012 On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF021 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
EPF031 On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC31 On 02/03/2018 Spot Bond				99.85112		99.82964				0.00	0	0
<b>Total EPFC30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC32 On 06/03/2018 Spot Bond				103.66781		103.64623				0.00	0	0
<b>Total EPFC33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC33 On 06/09/2018 Spot Bond				101.80037		101.77823				0.00	0	0
<b>Total EPFC34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC34 On 03/05/2018 Spot Bond				100.38462		100.36328				0.00	0	0
<b>Total EPFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC35 On 06/11/2018 Spot Bond				100.39459		100.37217				0.00	0	0
<b>Total EPFC36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2020 Spot Bond				98.89642		98.86407				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			11.85500	102.82464	11.85000	102.79238				0.00	0	0
<b>Total EQS07 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 EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08, On 04/10/2018 Spot Bond				100.62653		100.59893				0.00	0	0
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
EQS10 On 28/07/2022 Spot Bond				100.70331		100.67583				0.00	0	0
<b>Total EQS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/08/2019 Spot Bond				100.10128		100.01528				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 17/05/2019 Spot Bond				100.09954		100.07464				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 17/08/2019 Spot Bond				100.10667		100.01940				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 17/05/2019 Spot Bond				100.11003		100.08250				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 25/11/2020 Spot Bond			10.00000	104.92400	10.00000	104.89700				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 17/08/2018 Spot Bond				100.04533		99.96023				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>
ERSA2 On 17/08/2018 Spot Bond				100.33051		100.24663				0.00	0	0
<b>Total ERSA20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond				99.74837		99.66206				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/05/2019 Spot Bond				100.50471		100.41977			0.00	0	0
<b>Total ERSA22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2019 Spot Bond				100.44574		100.36055			0.00	0	0
<b>Total ERSA23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond				100.09757		100.01246			0.00	0	0
<b>Total ERSA24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond				100.10082		100.01495			0.00	0	0
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES18 On 20/04/2018 Spot Bond			7.77500	103.39166	7.77000	103.37070		359,205,000,000,000.00	46,200,000,000	23,170,000,000	
<b>Total ES18 SPOT</b>								<b>9,205,000,000,000.00</b>	<b>46,200,000,000</b>	<b>23,170,000,000</b>	
<b>Total For ES18</b>								<b>9,205,000,000,000.00</b>	<b>46,200,000,000</b>	<b>23,170,000,000</b>	
ES18/R On 20/04/2018 Spot Bond			9.25000	103.16096	9.25000	103.13519		0.00	0	0	
<b>Total ES18/R204 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES18/R204</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			8.53500	106.57409	8.52500	106.59044		30,813,002,376,000.00	3,610,193,600	2,038,119,900	
<b>Total ES23 SPOT</b>								<b>10,813,002,376,000.00</b>	<b>3,610,193,600</b>	<b>2,038,119,900</b>	
<b>Total For ES23</b>								<b>10,813,002,376,000.00</b>	<b>3,610,193,600</b>	<b>2,038,119,900</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.78478	10.00000	100.75762		0.00	0	0	
<b>Total ES23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.38000	94.53905	9.37000	94.56807		191,496,277,532,000.00	20,415,381,400	10,242,423,600	
<b>Total ES26 SPOT</b>								<b>11,496,277,532,000.00</b>	<b>20,415,381,400</b>	<b>10,242,423,600</b>	
<b>Total For ES26</b>								<b>11,496,277,532,000.00</b>	<b>20,415,381,400</b>	<b>10,242,423,600</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.09297	7.85000	103.07116		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			10.34000	81.58454	10.34000	81.56182		353,804,747,824,000.00	34,217,093,600	17,066,857,700	
<b>Total ES33 SPOT</b>								<b>13,804,747,824,000.00</b>	<b>34,217,093,600</b>	<b>17,066,857,700</b>	
<b>Total For ES33</b>								<b>13,804,747,824,000.00</b>	<b>34,217,093,600</b>	<b>17,066,857,700</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.32882	7.50000	103.30780		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ES33/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			10.49000	85.43395	10.46500	85.59636		54,635,688,008,000.00	5,208,359,200	8,022,645,100	
<b>Total ES42 SPOT</b>								<b>54,635,688,008,000.00</b>	<b>5,208,359,200</b>	<b>8,022,645,100</b>	
<b>Total For ES42</b>								<b>54,635,688,008,000.00</b>	<b>5,208,359,200</b>	<b>8,022,645,100</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.80580	8.50000	102.78229		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>	
EXX02 On 19/05/2019 Spot Bond				99.00576		98.92137		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				101.61339		101.58910		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				101.66626		101.64114		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	100.00000	100.00000	100.00000		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 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total FIF02U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FIF02U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		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 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		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	100.00000	100.00000	100.00000		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	100.00000	100.00000	100.00000		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>	
FIF11U On 03/11/2022 Spot Bond			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 FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB08 On 31/05/2019 Spot Bond				100.28864		100.26624				0.00	0	0
<b>Total FIFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB09 On 27/06/2019 Spot Bond				101.44506		101.42074				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				102.31002		102.28648				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				100.82685		100.80338				0.00	0	0
<b>Total FIFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB12 On 13/08/2020 Spot Bond				100.24979		100.22568				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>
FIFB14 On 07/11/2022 Spot Bond				100.39193		100.36827				0.00	0	0
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB15 On 20/11/2022 Spot Bond				100.01386		100.04491				0.00	0	0
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC32 On 24/05/2018 Spot Bond				99.93507		99.91344				0.00	0	0
<b>Total FIFC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	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 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>
FRB05 On 21/12/2018 Spot Bond			8.30500	101.62714	8.30000	101.60835			0.00	0	383,000,000
<b>Total FRB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>383,000,000</b>
<b>Total For FRB05</b>									<b>0.00</b>	<b>0</b>	<b>383,000,000</b>
FRB12 On 02/06/2019 Spot Bond				102.62373		102.59987			0.00	250,000,000	250,000,000
<b>Total FRB12 SPOT</b>									<b>0.00</b>	<b>250,000,000</b>	<b>250,000,000</b>
<b>Total For FRB12</b>									<b>0.00</b>	<b>250,000,000</b>	<b>250,000,000</b>
FRB13 On 02/06/2021 Spot Bond				100.97941		100.95328			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 02/06/2021 Spot Bond			10.01500	102.20895	10.00500	102.20889			0.00	0	0
<b>Total FRB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB15 On 06/03/2020 Spot Bond				104.78924		104.76373			0.00	0	100,000,000
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRB16 On 08/07/2020 Spot Bond				104.10525		104.07926			0.00	0	0
<b>Total FRB16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17 On 08/01/2022 Spot Bond				101.53350		101.50424			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	100.00000	100.00000	100.00000			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 13/04/2021 Spot Bond				104.41816		104.39017			0.00	0	0
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB19 On 14/04/2021 Spot Bond			10.71500	108.69268	10.70500	108.68834			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 15/04/2021 Spot Bond				104.28537		104.25726			0.00	0	0
<b>Total FRB20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB21 On 24/11/2021 Spot Bond				99.91520		99.88670			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB22 On 08/12/2022 Spot Bond				102.51869		102.48885				0.00	0	0
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB23 On 20/09/2027 Spot Bond				101.84307		101.81518				0.00	0	0
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			8.43500	104.86381	8.43000	104.84403		10,122,000,000,000.00		1,200,000,000	1,140,000,000	
<b>Total FRBC21 SPOT</b>								<b>10,122,000,000,000.00</b>		<b>1,200,000,000</b>	<b>1,140,000,000</b>	
<b>Total For FRBC21</b>								<b>10,122,000,000,000.00</b>		<b>1,200,000,000</b>	<b>1,140,000,000</b>	
FRBC2 On 21/12/2018 Spot Bond				103.09621		103.07293				0.00	0	0
<b>Total FRBC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			2.90000	148.14815	2.95000	147.85752				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			3.02500	289.01056	3.06500	288.40375				0.00	0	0
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			3.55300	121.65771	3.58300	121.40968				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			3.90000	166.43980	3.95000	165.70300				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>
FRBI29 On 31/03/2029 Spot Bond			3.94000	83.77289	3.98000	83.43831				0.00	0	0
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			4.23000	196.72620	4.25000	196.23482				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			4.18500	92.73011	4.25500	91.55064				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			4.21000	93.98018	4.27500	92.77051				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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			8.22000	80.29310	8.29000	80.12914				0.00	0	0
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0:On 28/10/2024 Spot Bond			9.45000	54.65625	9.44000	54.68158				0.00	0	0
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0:On 10/12/2024 Spot Bond			9.49000	53.95777	9.47000	53.98727				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>
FRC10:On 03/06/2021 Spot Bond				102.52914		102.49843				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>
FRC16:On 20/03/2018 Spot Bond				101.59933		101.57526				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				101.60110		101.57700				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				102.24114		102.20702				0.00	0	0
<b>Total FRC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/06/2018 Spot Bond				101.65221		101.62702				0.00	0	0
<b>Total FRC168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 31/01/2025 Spot Bond			4.34500	115.69755	4.37500	115.46057				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/06/2018 Spot Bond				101.72842		101.70233				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/06/2018 Spot Bond				101.72373		101.69760				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 21/02/2018 Spot Bond					0.00000	0.00000				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 FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/06/2018 Spot Bond				101.72842		101.70233				0.00	0	0
<b>Total FRC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/09/2018 Spot Bond				101.63988		101.61518				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/09/2018 Spot Bond				101.60627		101.58209				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 06/08/2023 Spot Bond				100.01018		99.98127				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/09/2020 Spot Bond				101.84647		101.81852				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>
FRC18:On 06/08/2023 Spot Bond				99.63916		99.27306				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/12/2018 Spot Bond				103.89254		103.86662				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/12/2018 Spot Bond				102.08888		102.05714				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				101.69572		101.66987				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				101.71081		101.68499				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				101.30973		101.28515				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	104.92400	10.00000	104.89700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC193 On 20/06/2024 Spot Bond				101.79534		101.76820				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>
FRC206 On 20/06/2019 Spot Bond				102.04016		102.01550				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC208 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC209 On 07/10/2020 Spot Bond				104.23577		104.20748				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	100.00000	100.00000	100.00000				0.00	0	0
FRC211 On 20/12/2019 Spot Bond				101.76372		101.73708				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>
FRC212 On 07/05/2020 Spot Bond				100.40671		100.38214				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	100.00000	100.00000	100.00000				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 07/11/2019 Spot Bond				100.40666		100.38209				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 04/11/2019 Spot Bond				100.46040		100.43567				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 31/01/2022 Spot Bond			3.46000	145.11733	3.51000	144.83135				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 20/05/2020 Spot Bond				100.01652		100.04674			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 25/06/2018 Spot Bond				101.40723		101.38359			0.00	0	0
<b>Total FRC231 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC231</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 31/01/2022 Spot Bond			4.32000	140.60231	4.37000	140.32331			0.00	0	0
<b>Total FRC233 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC233</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 20/12/2020 Spot Bond				102.51690		102.47842			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 08/02/2020 Spot Bond				107.86138		107.76416			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				116.44745		116.04245			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				108.31063		108.21303			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				117.05177		116.65709			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				115.97774		115.62491			0.00	0	0
<b>Total FRC240 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC240</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond				107.84349		107.74547			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				107.53645		107.43884			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				101.88676		101.83316			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24 On 08/02/2020 Spot Bond				107.80415		107.71260				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				101.86815		101.81510				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				101.50421		101.46173				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				107.55847		107.46342				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				99.48835		99.39966				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				114.65589		114.29396				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				96.81023		96.48729				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				100.29234		100.26391				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>
FRC25 On 14/03/2022 Spot Bond				101.79038		101.76546				0.00	0	0
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 27/03/2020 Spot Bond				101.58162		101.55848				0.00	0	0
<b>Total FRC254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 05/10/2022 Spot Bond				91.26939		91.16985				0.00	0	0
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 17/07/2027 Spot Bond				100.96309		100.93775				0.00	0	0
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25: On 27/03/2020 Spot Bond				101.37567		101.35257			0.00	0	0
<b>Total FRC257 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC257</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 08/05/2020 Spot Bond				100.38343		100.35873			0.00	0	0
<b>Total FRC258 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC258</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 06/11/2023 Spot Bond			3.33700	102.14119	3.33700	102.12835			0.00	0	0
<b>Total FRC259 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC259</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 27/02/2023 Spot Bond			3.45500	101.02434	3.45500	102.75644			0.00	0	0
<b>Total FRC260 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC260</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 10/10/2020 Spot Bond				101.07312		101.04941			0.00	0	0
<b>Total FRC261 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 13/07/2020 Spot Bond				100.97314		100.94889			0.00	0	0
<b>Total FRC262 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC262</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 15/03/2019 Spot Bond				102.21469		102.19214			0.00	0	0
<b>Total FRC263 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC263</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 13/07/2020 Spot Bond				100.77584		100.75169			0.00	0	0
<b>Total FRC264 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC264</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 20/06/2021 Spot Bond				100.56792		100.53810			0.00	0	0
<b>Total FRC265 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC265</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			4.10000	141.74155	4.15000	141.46077			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			4.04000	142.05410	4.09000	141.77285			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			4.02000	142.15847	4.07000	141.87705			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD011 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
FRD171 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			4.19000	85.08309	4.21000	84.85772				0.00	0	0
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI38 On 31/01/2038 Spot Bond			4.06500	101.33424	4.13500	100.25319				0.00	0	0
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond					0.00000	0.00000				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				101.45072		101.42896				0.00	500,000,000	630,000,000
<b>Total FRJ19 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>630,000,000</b>
<b>Total For FRJ19</b>										<b>0.00</b>	<b>500,000,000</b>	<b>630,000,000</b>
FRJ20 On 20/09/2020 Spot Bond				101.32417		101.30210				0.00	0	30,000,000
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For FRJ20</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
FRJ21 On 15/09/2021 Spot Bond				101.58203		101.55926				0.00	0	0
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ22 On 07/03/2022 Spot Bond				103.22893		103.20628				0.00	0	8,500,000,000
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,500,000,000</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	<b>8,500,000,000</b>
FRJ23 On 31/07/2023 Spot Bond				100.55227		100.52900				0.00	0	0
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ25 On 09/03/2025 Spot Bond				103.73562		103.71122				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				101.24632		101.22177				0.00	0	0
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			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			3.01800	101.84890	3.06300	100.68262			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			3.31000	113.75092	3.38000	112.51135			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				100.72320		100.70058			0.00	0	0
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 23/01/2024 Spot Bond				100.72320		100.70058			0.00	0	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 31/01/2038 Spot Bond			3.45000	111.31608	3.52000	110.10769			0.00	0	0
<b>Total FRS108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 07/12/2033 Spot Bond			3.53000	213.77102	3.55000	213.23158			0.00	0	0
<b>Total FRS109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 31/01/2038 Spot Bond			4.24000	98.69392	4.31000	97.64640			0.00	0	0
<b>Total FRS110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 07/12/2033 Spot Bond			3.56000	213.00433	3.58000	212.46706			0.00	0	0
<b>Total FRS112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 29/04/2019 Spot Bond				100.74364		100.71453			0.00	0	0
<b>Total FRS113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/01/2025 Spot Bond			3.60000	121.29454	3.63000	121.04718			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS115 On 31/01/2038 Spot Bond			3.70500	107.03974	3.70500	107.02521			0.00	0	0
<b>Total FRS115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			3.98000	102.64754	4.05000	101.54979			0.00	0	0
<b>Total FRS119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			3.68000	209.97091	3.70000	209.44221			0.00	0	0
<b>Total FRS120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 07/12/2033 Spot Bond			3.73000	208.72257	3.75000	208.19741			0.00	0	0
<b>Total FRS121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 31/01/2025 Spot Bond			3.13000	109.41846	3.16000	109.19596			0.00	0	0
<b>Total FRS122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 07/12/2033 Spot Bond			3.76000	207.97793	3.78000	207.45487			0.00	0	0
<b>Total FRS123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS124 On 31/01/2038 Spot Bond			4.81000	90.65615	4.88000	89.71026		4,810,000,000,000.00	1,000,000,000	500,000,000	
<b>Total FRS124 SPOT</b>								<b>4,810,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For FRS124</b>								<b>4,810,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
FRS126 On 31/03/2028 Spot Bond			4.32000	160.55655	4.37000	159.84790		0.00	0	4,780,000,000	
<b>Total FRS126 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>4,780,000,000</b>	
<b>Total For FRS126</b>								<b>0.00</b>	<b>0</b>	<b>4,780,000,000</b>	
FRS127 On 31/01/2038 Spot Bond			4.34000	97.22269	4.41000	96.19382		0.00	0	0	
<b>Total FRS127 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS127</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			3.84000	167.30046	3.89000	166.55955		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>	
FRS131 On 31/03/2028 Spot Bond			3.90000	166.43980	3.95000	165.70300		0.00	0	0	
<b>Total FRS131 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS131</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS132 On 07/12/2033 Spot Bond			4.27000	195.80359	4.29000	195.31480		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS13: On 24/03/2020 Spot Bond				95.10790		95.21172				0.00	0	0
<b>Total FRS133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 31/01/2038 Spot Bond			4.27000	98.24972	4.34000	97.20784				0.00	0	0
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 31/01/2038 Spot Bond			4.52500	94.57072	4.59500	93.57542				0.00	0	0
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 31/01/2038 Spot Bond			4.05000	101.56452	4.12000	100.48053				0.00	0	0
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 31/03/2028 Spot Bond			3.71000	169.18297	3.76000	168.43304				0.00	0	0
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 07/12/2033 Spot Bond			4.04000	201.18248	4.06000	200.67855				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>
FRS14: On 31/03/2028 Spot Bond			3.84000	167.30046	3.89000	166.55955				0.00	0	0
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14: On 31/03/2028 Spot Bond			3.84000	167.30046	3.89000	166.55955				0.00	0	0
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14: On 31/03/2028 Spot Bond			4.13000	163.18767	4.18000	162.46643				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>
FRS14: On 31/01/2025 Spot Bond			3.90000	119.00493	3.93000	118.76180				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>
FRS14: On 31/01/2022 Spot Bond			3.16000	146.73192	3.21000	146.44345				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>
FRS14: On 31/03/2028 Spot Bond			4.19000	162.35144	4.24000	161.63419				0.00	0	560,000,000
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>560,000,000</b>
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	<b>560,000,000</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
FRS15( On 31/03/2028 Spot Bond			4.23000	161.79670	4.28000	161.08211			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>
FRS15( On 31/01/2025 Spot Bond			3.87000	119.23169	3.90000	118.98815			0.00	0	0
<b>Total FRS151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( On 31/03/2028 Spot Bond			4.20000	162.21253	4.25000	161.49597			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>
FRS15( On 31/03/2028 Spot Bond			4.24000	161.65835	4.29000	160.94443			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>
FRS15( On 19/05/2019 Spot Bond				119.66791		119.09052			0.00	0	0
<b>Total FRS157 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( On 20/06/2022 Spot Bond				111.64564		109.09958			0.00	0	0
<b>Total FRS158 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS158</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( On 06/06/2023 Spot Bond				111.62323		109.32059			0.00	0	0
<b>Total FRS159 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS159</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 06/06/2024 Spot Bond				109.34446		107.38784			0.00	0	0
<b>Total FRS160 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS160</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 06/06/2025 Spot Bond				105.09359		103.60715			0.00	0	0
<b>Total FRS161 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS161</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 20/06/2022 Spot Bond				90.92390		88.77635			0.00	0	0
<b>Total FRS162 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS162</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 06/06/2023 Spot Bond				91.52211		89.57607			0.00	0	0
<b>Total FRS163 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS163</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 06/06/2024 Spot Bond				92.65121		90.93286			0.00	0	0
<b>Total FRS164 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS164</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS165 On 06/06/2025 Spot Bond				90.31875		88.98602			0.00	0	0
<b>Total FRS165 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS165</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS166 On 01/08/2021 Spot Bond				65.22182		63.28972			0.00	0	0
<b>Total FRS166 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS166</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS167 On 01/08/2022 Spot Bond				79.49058		77.33710			0.00	0	0
<b>Total FRS167 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS167</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS168 On 01/08/2022 Spot Bond				76.64062		74.57574			0.00	0	0
<b>Total FRS168 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS168</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS169 On 01/08/2021 Spot Bond				68.10440		66.07122			0.00	0	0
<b>Total FRS169 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS169</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS170 On 01/08/2022 Spot Bond				128.49513		126.54345			0.00	0	0
<b>Total FRS170 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS170</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS171 On 16/10/2022 Spot Bond				100.93033		100.90653			0.00	0	0
<b>Total FRS171 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS171</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS172 On 16/10/2024 Spot Bond				100.98681		100.96151			0.00	0	0
<b>Total FRS172 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS172</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS173 On 13/11/2020 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total FRS173 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS173</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS174 On 13/05/2021 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total FRS174 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS174</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS175 On 26/01/2024 Spot Bond				86.06538		84.26206			0.00	0	0
<b>Total FRS175 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS175</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS176 On 26/01/2024 Spot Bond				86.06524		84.26192			0.00	0	0
<b>Total FRS176 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS176</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS36 On 07/12/2023 Spot Bond			2.91000	290.66497	2.95000	290.05494				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			2.80000	292.25799	2.84000	291.64489				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			3.52000	282.01639	3.56000	281.42315				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			3.12000	146.94876	3.17000	146.65997				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				100.61571		100.59176				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			2.65000	149.52495	2.70000	149.23222				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				100.45054		100.42636				0.00	0	0
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			3.29000	108.88064	3.36000	107.50204				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>
FRS81 On 30/10/2042 Spot Bond			3.05000	115.48296	3.07000	115.05176				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>
FRS85 On 31/01/2025 Spot Bond			3.06000	125.54155	3.09000	125.28637				0.00	0	0
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS86 On 23/04/2018 Spot Bond				99.93538		99.93428				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			3.09000	125.30128	3.12000	125.04654				0.00	0	0
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS90 On 07/12/2023 Spot Bond			3.71000	279.38553	3.75000	278.79740			0.00	0	0
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.36731		100.34369			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 27/08/2018 Spot Bond				99.90842		102.13236			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>
FRX18 On 14/04/2018 Spot Bond			6.99500	104.25105	7.01000	104.22909			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			7.73500	104.47047	7.72500	104.46470			0.00	0	0
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX20 On 01/10/2020 Spot Bond			7.75500	105.77620	7.74500	105.77762			0.00	0	420,000,000
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>420,000,000</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>420,000,000</b>
FRX23 On 28/02/2023 Spot Bond			8.59500	96.51110	8.58500	96.52789			0.00	0	500,000,000
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRX24 On 10/12/2024 Spot Bond			8.95000	111.20365	8.94000	111.22993			0.00	0	0
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			9.35000	104.63997	9.34000	104.67231			0.00	0	500,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRX27 On 07/03/2027 Spot Bond			9.39000	109.55054	9.38000	109.58473			0.00	0	0
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX30 On 31/01/2030 Spot Bond			9.80000	100.25925	9.81500	100.12885			0.00	0	0
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX31 On 21/02/2031 Spot Bond			10.01000	96.38821	10.01500	96.32725			0.00	0	0
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX32 On 31/03/2032 Spot Bond			9.92500	108.66429	9.93000	108.59663				0.00	0	0
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			10.66000	79.41699	10.63500	79.56982				0.00	0	0
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/09/2018 Spot Bond				101.57144		101.54893				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 20/09/2018 Spot Bond				101.72523		101.70201				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 20/09/2018 Spot Bond				101.63988		101.61518				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 20/09/2018 Spot Bond				101.86975		101.84145				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>
FS2A4 On 20/11/2018 Spot Bond					0.00000	100.00588				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 20/02/2019 Spot Bond				100.10461		100.13720				0.00	0	0
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/02/2019 Spot Bond				100.01272		100.04420				0.00	0	0
<b>Total FS2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/02/2019 Spot Bond				100.01477		100.04555				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 20/02/2019 Spot Bond				100.02376		100.05145				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>
FS3A5 On 20/02/2020 Spot Bond				100.13731		100.17004				0.00	0	0
<b>Total FS3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>
FS3B1 On 20/02/2020 Spot Bond				100.28497		100.31710			0.00	0	0
<b>Total FS3B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4A4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5A2L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			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				101.01446		100.98911			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>
GBL03 On 16/11/2020 Spot Bond				100.19808		100.17077			0.00	0	0
<b>Total GBL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GH2A1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH2A1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2018 Spot Bond				99.93854		99.91794			0.00	0	0
<b>Total GH31A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31A On 25/02/2020 Spot Bond				99.93417		99.91210			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 25/02/2020 Spot Bond				99.93337		99.91103			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 25/02/2020 Spot Bond				99.92818		99.90410			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 25/02/2020 Spot Bond				99.92180		99.89558			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 25/02/2020 Spot Bond				99.91783		99.89027			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 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>
GPT43 On 06/03/2018 Spot Bond				101.64818		101.62732			0.00	0	0
<b>Total GPT43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB15U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB15U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB24U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB24U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB25U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB25U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB26 On 30/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB26U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB26U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB27U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB27U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.27622		100.25325			0.00	0	0
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				101.72127		101.69871			0.00	0	0
<b>Total GRT08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT09 On 15/10/2018 Spot Bond				101.28138		101.25936			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				100.75975		100.73742			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				100.22148		100.19739			0.00	0	0
<b>Total GRT11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT12 On 24/06/2020 Spot Bond				101.68532		101.66169			0.00	0	0
<b>Total GRT12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT13 On 15/04/2020 Spot Bond				100.93846		100.91507			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT14 On 15/09/2021 Spot Bond				102.26230		102.23841			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				101.03778		101.01445			0.00	0	0
<b>Total GRT15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT16 On 17/10/2021 Spot Bond				100.91720		100.89310			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			8.96500	108.73571	8.95500	108.75453			0.00	0	0
<b>Total GRT17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT18 On 13/03/2020 Spot Bond				101.89083		101.86790			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				102.82407		102.80050			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				101.27513		101.25075			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			9.64000	104.45774	9.63000	104.47631			0.00	0	0
<b>Total GRT21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT22 On 16/10/2022 Spot Bond				100.91081		100.88753			0.00	0	0
<b>Total GRT22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT23 On 16/10/2024 Spot Bond				100.93753		100.91354			0.00	0	0
<b>Total GRT23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>
HC2T2 On 05/10/2018 Spot Bond				101.13841		101.11584			0.00	0	0
<b>Total HC2T2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC2T2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HC5T1 On 29/10/2018 Spot Bond				101.97927		101.95711				0.00	0	0
<b>Total HC5T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC5T1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
HILB03 On 02/05/2018 Spot Bond				100.50473		100.48148				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				100.73596		100.71277				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				101.35644		101.33304				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				101.07132		101.04709				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				101.08420		101.05966				0.00	0	0
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.92400	10.00000	104.89700			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				100.02295		100.05092			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>
HPF08 On 15/04/2019 Spot Bond				101.09885		101.07131			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				101.29249		100.96907			0.00	1,800,000,000	500,000,000
<b>Total HPF09 SPOT</b>									<b>0.00</b>	<b>1,800,000,000</b>	<b>500,000,000</b>
<b>Total For HPF09</b>									<b>0.00</b>	<b>1,800,000,000</b>	<b>500,000,000</b>
HPF11 On 31/03/2023 Spot Bond				100.12456		100.10020			0.00	0	0
<b>Total HPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			7.74500	104.98462	7.73500	104.98505			0.00	0	0
<b>Total HWAY20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	22.77868	100.00000	22.72771			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			2.95000	290.08823	2.99000	289.47934			0.00	0	263,000,000
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>263,000,000</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>263,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			2.66000	300.34694	2.70000	299.62874			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			3.32000	98.45153	3.34000	98.19474			0.00	0	0
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2034 Spot Bond			10.04000	94.27930	10.04000	94.25379			0.00	0	2,820,000,000
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,820,000,000</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>2,820,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.73923	100.00000	9.71743			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			10.06000	93.97772	10.06000	93.95224			0.00	0	1,100,000,000
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.73915	100.00000	9.71735			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				100.93432		100.91104			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				101.95714		101.93421			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	100.00000	100.00000	100.00000			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	104.92400	10.00000	104.89700			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			2.45000	130.54092	2.48000	130.27656		302,577,416,190,000.00	123,500,986,200	110,064,763,300	
<b>Total I2025 SPOT</b>								<b>12,577,416,190,000.00</b>	<b>123,500,986,200</b>	<b>110,064,763,300</b>	
<b>Total For I2025</b>								<b>12,577,416,190,000.00</b>	<b>123,500,986,200</b>	<b>110,064,763,300</b>	
I2029 On 31/03/2029 Spot Bond			2.61000	100.57690	2.65000	100.17222		4,250,646,000,000.00	1,628,600,000	68,877,493,600	
<b>Total I2029 SPOT</b>								<b>4,250,646,000,000.00</b>	<b>1,628,600,000</b>	<b>68,877,493,600</b>	
<b>Total For I2029</b>								<b>4,250,646,000,000.00</b>	<b>1,628,600,000</b>	<b>68,877,493,600</b>	
I2033 On 28/02/2033 Spot Bond			2.69000	102.92246	2.71000	102.64700		18,027,791,428,000.00	6,701,781,200	63,080,516,200	
<b>Total I2033 SPOT</b>								<b>18,027,791,428,000.00</b>	<b>6,701,781,200</b>	<b>63,080,516,200</b>	
<b>Total For I2033</b>								<b>18,027,791,428,000.00</b>	<b>6,701,781,200</b>	<b>63,080,516,200</b>	
I2038 On 31/01/2038 Spot Bond			2.69000	125.32723	2.76000	123.93877		61,400,933,402,000.00	22,825,625,800	122,751,027,800	
<b>Total I2038 SPOT</b>								<b>1,400,933,402,000.00</b>	<b>22,825,625,800</b>	<b>122,751,027,800</b>	
<b>Total For I2038</b>								<b>1,400,933,402,000.00</b>	<b>22,825,625,800</b>	<b>122,751,027,800</b>	
I2046 On 31/03/2046 Spot Bond			2.81000	120.17042	2.88000	118.52419		311,572,614,540,000.00	110,879,934,000	103,552,663,200	
<b>Total I2046 SPOT</b>								<b>11,572,614,540,000.00</b>	<b>110,879,934,000</b>	<b>103,552,663,200</b>	
<b>Total For I2046</b>								<b>11,572,614,540,000.00</b>	<b>110,879,934,000</b>	<b>103,552,663,200</b>	
I2050 On 31/12/2050 Spot Bond			2.81000	125.69905	2.87500	123.92071		92,987,208,854,000.00	33,091,533,400	145,188,817,203	
<b>Total I2050 SPOT</b>								<b>12,987,208,854,000.00</b>	<b>33,091,533,400</b>	<b>145,188,817,203</b>	
<b>Total For I2050</b>								<b>12,987,208,854,000.00</b>	<b>33,091,533,400</b>	<b>145,188,817,203</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IB105U On 22/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB105U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB105U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB107U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB107U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL100 On 24/05/2020 Spot Bond				99.93464		99.91270			0.00	0	0
<b>Total IBL100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL101 On 24/05/2022 Spot Bond			8.44000	104.48616	8.43000	104.49793			0.00	0	0
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL102 On 24/05/2022 Spot Bond				99.93312		99.91064			0.00	0	400,000,000
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
IBL103 On 08/06/2018 Spot Bond				101.74759		101.72658			0.00	0	0
<b>Total IBL103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL104 On 17/07/2020 Spot Bond			8.70500	100.88901	8.70500	100.86489			0.00	0	0
<b>Total IBL104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL106 On 06/08/2020 Spot Bond			8.28000	100.39212	8.28000	100.36902		248,400,000,000.00		30,000,000	10,000,000
<b>Total IBL106 SPOT</b>								<b>248,400,000,000.00</b>		<b>30,000,000</b>	<b>10,000,000</b>
<b>Total For IBL106</b>								<b>248,400,000,000.00</b>		<b>30,000,000</b>	<b>10,000,000</b>
IBL108 On 22/11/2019 Spot Bond				100.02137		100.00005			0.00	0	0
<b>Total IBL108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL109 On 07/12/2023 Spot Bond			3.37000	284.11430	3.41000	283.51697		674,000,000,000.00		200,000,000	100,000,000
<b>Total IBL109 SPOT</b>								<b>674,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IBL109</b>								<b>674,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
IBL22 On 15/03/2018 Spot Bond			5.88000	104.65780	5.87500	104.64130			0.00	0	0
<b>Total IBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36 On 31/01/2022 Spot Bond			2.72000	149.13795	2.77000	148.84581			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			7.03000	103.62408	7.02500	103.60483			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>
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.92400	10.00000	104.89700			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			8.28500	101.16550	8.28000	101.14686			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			8.37500	98.83695	8.36500	98.83153			0.00	0	0
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL49 On 02/04/2018 Spot Bond			7.03000	102.91428	7.02500	102.89515			0.00	0	0
<b>Total IBL49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.88132	7.34000	102.86079			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			8.36500	102.11197	8.35500	102.11079			0.00	0	0
<b>Total IBL50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL53 On 31/07/2018 Spot Bond				100.53374		100.51129			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			8.06500	100.54483	8.06000	100.52548			0.00	0	0
<b>Total IBL55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL56 On 31/01/2019 Spot Bond				100.58015		100.55567			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			8.02500	101.24927	8.02000	101.23195			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL60 On 17/02/2024 Spot Bond			9.12500	105.28923	9.11500	105.31011				0.00	0	0
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				101.24623		101.22403				0.00	0	0
<b>Total IBL61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				100.51521		100.49249				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				100.59202		100.56901				0.00	0	0
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL66 On 12/03/2018 Spot Bond				101.73912		101.71802				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			3.45000	145.17082	3.50000	144.88475				0.00	0	0
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL68 On 29/06/2018 Spot Bond				101.35541		101.33269				0.00	0	0
<b>Total IBL68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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				100.28180		100.20194				0.00	0	0
<b>Total IBL73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond				101.21227		101.13185				0.00	0	0
<b>Total IBL75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL76 On 25/11/2018 Spot Bond				100.16694		100.14581				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				100.66543		100.64347				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			9.17500	105.71964	9.16500	105.73210			0.00	0	0
<b>Total IBL78 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL78</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL79 On 27/01/2019 Spot Bond			7.85500	102.61293	7.85000	102.59555			0.00	0	0
<b>Total IBL79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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				100.91321		100.89068			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				101.51722		101.49374			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	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL84U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL84U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL85 On 20/05/2019 Spot Bond				100.59549		100.62827			0.00	0	0
<b>Total IBL85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL86 On 20/05/2021 Spot Bond				101.27437		101.30592			0.00	0	700,000,000
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For IBL86</b>									<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
IBL87 On 20/05/2019 Spot Bond			8.15500	104.37653	8.15000	104.35936			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			8.51500	107.69686	8.50500	107.70075			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	19.26095	100.00000	19.21784			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL89 On 26/05/2021 Spot Bond				99.92177		99.89573				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	100.00000	100.00000	100.00000				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				101.92276		101.89985				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				101.03093		101.00708				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				100.11644		100.09556				0.00	0	0
<b>Total IBL93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL94 On 06/09/2019 Spot Bond				102.08295		102.05925				0.00	0	0
<b>Total IBL94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL95 On 12/09/2021 Spot Bond				102.54746		102.52380				0.00	0	350,000,000
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
IBL96 On 21/09/2019 Spot Bond				101.53035		101.50703				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				101.22543		101.20204				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				101.28208		101.25756				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			8.02500	104.55632	8.02000	104.54143				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>
IDC01U On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCC01 On 06/12/2018 Spot Bond				101.75721		101.73563				0.00	0	0
<b>Total IDCC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				100.93722		100.91538				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			8.77500	101.80944	8.76500	101.80859				0.00	0	0
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond				99.89347		99.87120				0.00	0	0
<b>Total IDCG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			9.94000	100.48691	9.93000	100.50778				0.00	0	0
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG07 On 13/11/2020 Spot Bond				100.24302		100.21958				0.00	0	0
<b>Total IDCG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			10.88000	105.82707	10.88500	105.76142				0.00	0	0
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG09 On 05/12/2019 Spot Bond				101.92522		101.90183				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				101.95345		101.92970				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			10.04000	106.70797	10.03000	106.73845				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>
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.78806	4.00000	101.77692				0.00	0	0
<b>Total IDCP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.41349	4.00000	101.40246				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP07 On 15/12/2022 Spot Bond				101.69919		101.67515			0.00	0	0
<b>Total IDCP07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IDCP1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			8.34000	103.71614	8.33000	103.74462			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			7.16500	107.58841	7.15500	107.59606			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>
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN276U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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>
IN302U On 30/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN302U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN302U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN303U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN303U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN304U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN304U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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>
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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>
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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>
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN359U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN359U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN364U On 13/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN364U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN364U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN366U On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN366U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN366U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN367U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN367U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				75.78758		75.78758			0.00	0	0
<b>Total ING196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 25/11/2020 Spot Bond			10.00000	104.92400	10.00000	104.89700			0.00	0	0
<b>Total ING211/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				101.66242		101.63659			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				105.66334		105.63868			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				103.28564		103.26194			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>
ING360 On 22/09/2022 Spot Bond				101.69689		101.67051			0.00	0	0
<b>Total ING360 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING360</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING362 On 24/02/2021 Spot Bond				102.11980		102.09404			0.00	0	0
<b>Total ING362 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING362</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				100.39130		100.36063			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 20/10/2020 Spot Bond				102.00035		101.97188			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV03 On 11/02/2021 Spot Bond				100.35155		100.32056			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			10.81500	105.26438	10.80500	105.25936			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	104.92400	10.00000	104.89700			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>
IPF08 On 01/07/2018 Spot Bond				101.26175		101.23811			0.00	0	0
<b>Total IPF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				101.72188		101.69877			0.00	0	0
<b>Total IPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2015 Spot Bond				101.29292					0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>
IPF13 On 04/12/2020 Spot Bond				101.96684		101.94323			0.00	0	0
<b>Total IPF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF14 On 17/12/2018 Spot Bond				101.59889		101.57510			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				102.01683		101.99267			0.00	0	0
<b>Total IPF15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF16 On 17/12/2021 Spot Bond				101.67189		101.64699			0.00	0	0
<b>Total IPF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond				101.52562		101.50201			0.00	0	0
<b>Total IPF17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond				101.54276		101.51887			0.00	0	0
<b>Total IPF18 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 IPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond				101.55989		101.53572				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				101.59532		101.57159				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				101.65373		101.62911				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>
IPF22 On 14/06/2022 Spot Bond				101.75162		101.72725				0.00	0	0
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF24 On 05/02/2023 Spot Bond				100.44344		100.41954				0.00	0	0
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC17 On 26/04/2018 Spot Bond				100.58317		100.56234				0.00	0	0
<b>Total IPFC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			8.66500	104.38806	8.65500	104.39171				0.00	0	1,850,000,000
<b>Total IPL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
<b>Total For IPL10</b>										<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
IPL11 On 24/05/2022 Spot Bond				99.92957		99.90589				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>
IPL7 On 05/04/2018 Spot Bond				101.26326		101.24185				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	100.00000	100.00000	100.00000				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				101.32483		101.30093				0.00	400,000,000	200,000,000
<b>Total IPL8 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IPL8</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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				100.09760		100.12891			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>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.17369	2.75000	100.16612			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			5.75000	142.26225	5.80000	141.64092			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>
IV025 On 12/09/2019 Spot Bond				101.13985		101.11232			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 27/09/2019 Spot Bond				100.65311		100.62567			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			4.45000	114.93232	4.48000	114.69675			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			4.45000	114.93232	4.48000	114.69675			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 11/03/2020 Spot Bond				102.05272		102.02526			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 14/08/2018 Spot Bond				100.91668		100.89322			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				100.97577		100.94552			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			10.71500	104.76531	10.70500	104.76069			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				103.63393		103.60278				0.00	0	0
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV036 On 22/07/2021 Spot Bond				101.00910		100.97818				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				101.82427		101.79336				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			4.90000	137.64968	4.95000	137.37526				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				102.49809		102.46753				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			11.06500	107.46103	11.05500	107.45860				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				100.12606		100.03492				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 21/11/2021 Spot Bond			10.95500	107.84360	10.94500	107.84280				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 31/01/2022 Spot Bond				100.71902		100.68845				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 31/01/2022 Spot Bond			4.65000	138.91340	4.70000	138.63702				0.00	0	0
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV046 On 21/06/2022 Spot Bond				101.94985		101.91986				0.00	0	0
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			8.55500	105.23952	8.55000	105.21619				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				100.82821		100.80070				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 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV115U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV115U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV118U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV118U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV123U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV123U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV125U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV125U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			4.50000	158.10922	4.55000	157.41225				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>
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000				0.00	0	0
<b>Total IVA698 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA698</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA714 On 22/02/2018 Spot Bond			7.40000	7.40000	7.40000	99.93922				0.00	0	0
<b>Total IVA714 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA714</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA716 On 08/03/2018 Spot Bond			7.40000	99.67667	7.40000	99.65653				0.00	0	0
<b>Total IVA716 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA716</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA717 On 15/03/2018 Spot Bond			7.40000	99.53586	7.40000	99.51578				0.00	0	0
<b>Total IVA717 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA717</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA721 On 12/04/2018 Spot Bond			7.55000	98.95608	7.55000	98.93583				0.00	0	0
<b>Total IVA721 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 IVA721</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA722 On 19/04/2018 Spot Bond			7.65000	98.79898	7.65000	98.77853				0.00	0	0
<b>Total IVA722 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA722</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA723 On 26/04/2018 Spot Bond			7.65000	98.65598	7.65000	98.63559				0.00	0	0
<b>Total IVA723 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA723</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA724 On 03/05/2018 Spot Bond			7.65000	98.51339	7.65000	98.49306				0.00	0	0
<b>Total IVA724 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA724</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA726 On 17/05/2018 Spot Bond			7.65000	98.22945	7.65000	98.20923				0.00	0	0
<b>Total IVA726 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA726</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA727 On 24/05/2018 Spot Bond			7.65000	98.08809	7.65000	98.06793				0.00	0	0
<b>Total IVA727 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA727</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	104.92400	10.00000	104.89700				0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				101.26284		101.23871				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				101.26465		101.24096				0.00	0	0
<b>Total IVC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				101.29290		101.26866				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				98.25941		98.22939				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			8.62500	101.81579	8.62000	101.79855				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	39.38061	100.00000	39.29249				0.00	0	0
<b>Total IVC037 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 IVC037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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			8.58500	102.98610	8.57500	102.99172				0.00	0	0
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC049 On 21/11/2019 Spot Bond				100.04615		100.02314				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>
IVC055 On 26/03/2020 Spot Bond				101.47018		101.44544				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>
IVC060 On 31/07/2018 Spot Bond				100.57719		100.55284				0.00	0	0
<b>Total IVC060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC061 On 01/07/2018 Spot Bond				101.35553		101.33099				0.00	0	0
<b>Total IVC061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC063 On 07/08/2020 Spot Bond				100.42385		100.39820				0.00	0	0
<b>Total IVC063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC065 On 10/09/2018 Spot Bond				101.86102		101.83621				0.00	0	0
<b>Total IVC065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC070 On 20/01/2019 Spot Bond				101.38875		101.36533				0.00	0	0
<b>Total IVC070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC075 On 21/04/2019 Spot Bond				100.83241		100.80707				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				100.49099		100.46720				0.00	0	0
<b>Total IVC077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC081 On 14/07/2019 Spot Bond				101.00135		100.97634				0.00	0	0
<b>Total IVC081 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 IVC081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC088 On 12/04/2018 Spot Bond				101.04635		101.02510				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>
IVC092 On 24/11/2019 Spot Bond				99.92825		99.90417				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 24/11/2018 Spot Bond				99.93136		99.90835				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			9.43500	106.57316	9.42500	106.57827				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 29/06/2021 Spot Bond				101.46601		101.44042				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			8.02500	101.99581	8.02000	101.97545				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>
IVC102 On 31/01/2020 Spot Bond				100.63895		100.61190				0.00	0	0
<b>Total IVC102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC103 On 29/06/2021 Spot Bond				101.48880		101.46280				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				101.94934		101.92454				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				101.81309		101.78822				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				101.47361		101.44788				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				100.67300		100.64674				0.00	0	0
<b>Total IVC108 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 IVC108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC109 On 19/05/2021 Spot Bond				100.10428		100.02063				0.00	0	0
<b>Total IVC109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC110 On 19/05/2021 Spot Bond			9.08500	104.44729	9.07500	104.44954				0.00	0	0
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC111 On 19/05/2020 Spot Bond				100.09349		100.01239				0.00	0	0
<b>Total IVC111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC112 On 24/05/2018 Spot Bond				99.93441		99.91234				0.00	0	0
<b>Total IVC112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC113 On 26/08/2018 Spot Bond				99.93093		99.90779				0.00	0	0
<b>Total IVC113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC114 On 14/09/2021 Spot Bond				101.83862		101.81301				0.00	0	0
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC116 On 16/08/2020 Spot Bond				100.18776		100.16193				0.00	0	0
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC119 On 21/02/2019 Spot Bond				100.04528		100.02267				0.00	0	0
<b>Total IVC119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC120 On 01/07/2018 Spot Bond				101.33516		101.31009				0.00	0	0
<b>Total IVC120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC121 On 22/09/2018 Spot Bond				101.54259		101.51870				0.00	0	0
<b>Total IVC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC122 On 20/01/2020 Spot Bond				100.83360		100.80827				0.00	0	0
<b>Total IVC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC124 On 17/09/2018 Spot Bond				101.69021		101.66503				0.00	0	0
<b>Total IVC124 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 IVC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC126 On 30/04/2019 Spot Bond				100.61119		100.58643				0.00	0	0
<b>Total IVC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC127 On 27/12/2018 Spot Bond				101.30626		101.28358				0.00	0	0
<b>Total IVC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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>
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC91U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC91U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
IVF36U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF36U 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 IVF36U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF38U On 16/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF41U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF41U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2019 Spot Bond				100.66368		100.63554				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	100.00000	100.00000				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>
KAP002 On 13/06/2019 Spot Bond				101.82097		101.79599				0.00	0	0
<b>Total KAP002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond				101.99250		101.96789				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>
KAP005 On 29/06/2018 Spot Bond				101.47612		101.45298				0.00	0	0
<b>Total KAP005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP006 On 29/06/2021 Spot Bond				101.45841		101.43296				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>
KAP007 On 26/10/2021 Spot Bond			8.98500	107.16102	8.97500	107.16661				0.00	0	0
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP008 On 28/11/2019 Spot Bond				100.61185		100.58926				0.00	0	0
<b>Total KAP008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP009 On 24/05/2020 Spot Bond				99.93028		99.90687				0.00	0	0
<b>Total KAP009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP010 On 15/09/2020 Spot Bond				101.72712		101.70271				0.00	0	0
<b>Total KAP010 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 KAP010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP01: On 01/12/2022 Spot Bond				99.85861		99.83490				0.00	0	0
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP04: On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
KAP11 On 24/10/2022 Spot Bond				100.76495		100.74016				0.00	0	0
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB009 On 05/08/2020 Spot Bond				100.54761		100.51790				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>
KST01 On 12/07/2020 Spot Bond				101.09118		101.06589				0.00	0	0
<b>Total KST01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KST01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			9.09000	132.25359	9.08000	132.29650				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				99.53399		99.51069				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>
LBK08 On 30/10/2019 Spot Bond				100.68211		100.65774				0.00	0	0
<b>Total LBK08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08: On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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			8.94500	103.36267	8.93500	103.35381				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	102.28380	9.62000	102.25725				0.00	0	0
<b>Total LBK11/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK12L On 25/02/2020 Spot Bond			9.71000	99.94848	9.71000	99.92273				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	100.00000	100.00000	100.00000				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				101.18431		101.15676				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				99.88222		99.85857				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				101.57704		101.55260				0.00	0	0
<b>Total LBK17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK18 On 22/03/2022 Spot Bond				103.86314		103.83705				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				101.37521		101.35216				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>
LBK20 On 08/06/2022 Spot Bond			9.22500	105.51964	9.21500	105.52906				0.00	0	2,500,000,000
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LBK21 On 04/09/2018 Spot Bond				99.76087		99.73910				0.00	0	0
<b>Total LBK21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK22 On 04/09/2020 Spot Bond				99.77567		99.75296				0.00	0	1,500,000,000
<b>Total LBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For LBK22</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
LBK23 On 05/09/2022 Spot Bond				99.75672		102.03761				0.00	0	0
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK24 On 10/10/2024 Spot Bond			9.69500	106.68139	9.68500	106.70265				0.00	0	4,000,000,000
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
LGL03 On 03/04/2018 Spot Bond			7.43500	103.00173	7.43000	102.98147				0.00	0	0
<b>Total LGL03 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 LGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			8.64500	101.36012	8.63500	101.35847				0.00	0	580,000,000
<b>Total LGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For LGL04</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
LGL05 On 12/12/2021 Spot Bond				103.21145		103.18591				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			9.27500	107.36605	9.26500	107.37697				0.00	0	2,500,000,000
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LGL07 On 04/10/2022 Spot Bond				102.16904		102.14379				0.00	0	0
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL08 On 28/02/2023 Spot Bond				100.88286		100.85911				0.00	0	0
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL09 On 28/08/2024 Spot Bond				100.84345		100.81873				0.00	400,000,000	200,000,000
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL17 On 14/11/2018 Spot Bond				102.03908		102.01128				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			9.85500	106.03281	9.85000	106.00814				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			12.94500	105.96676	12.93500	105.94532				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>
LHL26 On 13/11/2020 Spot Bond				100.36199		100.32661				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>
LHL27 On 13/02/2021 Spot Bond				100.32144		100.29006				0.00	0	0
<b>Total LHL27 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 LHL27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL28 On 13/02/2022 Spot Bond				100.35884		100.32369			0.00	0	0
<b>Total LHL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LOM01 On 25/11/2019 Spot Bond				102.04813		102.02032			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>
LRFA2 On 20/11/2019 Spot Bond				100.07183		100.04787			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>
LRFB2 On 20/11/2019 Spot Bond				100.49763		100.52761			0.00	0	0
<b>Total LRFB2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC2 On 20/11/2019 Spot Bond				100.08087		100.05390			0.00	0	0
<b>Total LRFC2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond					0.00000	0.00000			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 31/08/2018 Spot Bond				89.76391		89.74554			0.00	0	0
<b>Total MAQ0A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				89.18978		89.17050			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				99.89703		99.87645			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				99.89634		99.87563			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				99.89953		99.87946			0.00	0	0
<b>Total MAQ0J2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0J2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 09/11/2018 Spot Bond				100.31838		100.29652			0.00	0	0
<b>Total MAQ111 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 MAQ111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 10/12/2018 Spot Bond				101.63887		101.61711				0.00	0	0
<b>Total MAQ114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 15/03/2018 Spot Bond				99.59551		99.57529				0.00	0	0
<b>Total MAQ115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 31/01/2019 Spot Bond				100.49645		100.47468				0.00	0	0
<b>Total MAQ117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 09/05/2018 Spot Bond				98.47699		98.45669				0.00	0	0
<b>Total MAQ118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 19/03/2018 Spot Bond				99.51617		99.49601				0.00	0	0
<b>Total MAQ119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 13/04/2018 Spot Bond				101.02868		101.00774				0.00	0	0
<b>Total MBF045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 17/08/2018 Spot Bond				100.39428		100.31115				0.00	0	0
<b>Total MBF046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/06/2019 Spot Bond				102.37013		102.34845				0.00	0	0
<b>Total MBF047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 14/03/2019 Spot Bond				102.09343		102.07091				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 17/05/2019 Spot Bond				100.30554		100.22089				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	100.00000	100.00000	100.00000				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 28/09/2019 Spot Bond				101.98553		101.96346				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				101.28739		101.26583				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				101.61758		101.59526				0.00	0	0
<b>Total MBF055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 28/08/2018 Spot Bond				99.89882		99.87841				0.00	0	0
<b>Total MBF056 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF056</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 28/08/2020 Spot Bond				99.91609		99.89466				0.00	0	0
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 12/09/2019 Spot Bond				101.72641		101.70312				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				101.00264		100.98002				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>
MBP03 On 26/05/2020 Spot Bond				99.93619		99.91479				0.00	0	0
<b>Total MBP037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 02/11/2022 Spot Bond				100.49718		100.47428				0.00	0	0
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP34 On 29/04/2018 Spot Bond				100.58188		100.55929				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			8.25500	104.04245	8.25000	104.02473				0.00	0	0
<b>Total MBSA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.31801	8.00000	104.29552				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			8.30500	103.82659	8.30000	103.80876				0.00	0	0
<b>Total MBSA02 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 MBSA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			8.91000	103.17988	8.91000	103.15517			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				101.16410		101.14040			0.00	0	0
<b>Total MEFSA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				101.20816		101.18354			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			8.27500	102.11702	8.27000	102.09829			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 05/01/2022 Spot Bond			8.84000	105.09460	8.83000	105.10243			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 05/01/2022 Spot Bond			8.84000	105.09460	8.83000	105.10243			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>
MFS1A On 20/12/2018 Spot Bond				101.50718		101.48455			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>
MFS1A On 20/12/2018 Spot Bond				101.50718		101.48455			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>
MFS1B On 20/09/2019 Spot Bond			8.74500	104.03001	8.73500	104.01976			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>
MMF10 On 15/12/2024 Spot Bond				101.76506		101.74010			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>
MMF10 On 15/12/2024 Spot Bond				101.76506		101.74010			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>
MMF20 On 15/12/2024 Spot Bond				101.90796		101.88091			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>
MMF20 On 15/12/2024 Spot Bond				101.90796		101.88091			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>
MMF30 On 15/12/2024 Spot Bond				102.43137		102.39668			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>
MMF30 On 15/12/2024 Spot Bond				102.43137		102.39668			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>
MMF40 On 15/12/2024 Spot Bond				102.43137		102.39668			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>
MMIG0 On 17/03/2019 Spot Bond				101.30016		101.27575			0.00	0	0
<b>Total MEFSA6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For MMIG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2021 Spot Bond			9.01500	107.16391	9.00500	107.16454				0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMIG0 On 01/06/2020 Spot Bond				99.95529		99.93090				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 12/08/2025 Spot Bond			10.89000	102.39465	10.88000	102.41562				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 12/08/2022 Spot Bond			9.57500	104.90803	9.56500	104.91766				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0 On 19/10/2028 Spot Bond				101.13036		101.10507				0.00	0	0
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN06 On 13/07/2020 Spot Bond				101.31541		101.29152				0.00	1,500,000,000	1,500,000,000
<b>Total MTN06 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For MTN06</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
MTN07 On 13/07/2022 Spot Bond				100.99426		100.96946				0.00	0	0
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 11/10/2020 Spot Bond				101.06668		101.04256				0.00	0	0
<b>Total MTN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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 11/10/2022 Spot Bond				101.09004		101.06537				0.00	750,000,000	750,000,000
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>750,000,000</b>	<b>750,000,000</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>750,000,000</b>	<b>750,000,000</b>
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
MTN10 On 11/10/2024 Spot Bond				101.11905		101.09370				0.00	0	0
<b>Total MTN10 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 MTN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC1 On 15/05/2018 Spot Bond				100.23041		100.20859				0.00	0	100,000,000
<b>Total MTNC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For MTNC19</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR( On 22/11/2019 Spot Bond				100.50921		100.27696				0.00	3,200,000,000	800,000,000
<b>Total MWAR01 SPOT</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>800,000,000</b>
<b>Total For MWAR01</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>800,000,000</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				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>
N5D23 On 20/09/2019 Spot Bond				101.74424		101.71790				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				110.39159		110.36514				0.00	0	0
<b>Total N5E23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5E23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total N5F23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5F23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total N5G23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5G23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			9.07500	99.08639	9.06500	99.09924				0.00	0	0
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM02 On 29/06/2020 Spot Bond			8.41500	103.92086	8.40500	103.91860				0.00	0	100,000,000
<b>Total NAM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For NAM02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
NAM03 On 01/08/2023 Spot Bond			9.02500	104.97242	9.01500	104.99026				0.00	0	0
<b>Total NAM03 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 NAM03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			9.89000	104.11840	9.88000	104.14832			0.00	0	0
<b>Total NAM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 28/11/2020 Spot Bond			7.95000	104.48394	7.94000	104.48620			0.00	0	0
<b>Total NBK11A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12 On 19/03/2021 Spot Bond			8.74000	105.74602	8.73000	105.74776			0.00	0	0
<b>Total NBK12A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12 On 19/03/2021 Spot Bond			9.38000	104.05569	9.38000	104.02935			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			8.82500	108.38953	8.81500	108.41115			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			8.21500	104.59214	8.20500	104.59828			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			8.76500	100.36786	8.75500	100.37702			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>
NBK16 On 12/02/2025 Spot Bond			8.96000	102.72992	8.95000	102.75690		30,822,400,000,000.00	3,440,000,000	860,000,000	
<b>Total NBK16A SPOT</b>								<b>30,822,400,000,000.00</b>	<b>3,440,000,000</b>	<b>860,000,000</b>	
<b>Total For NBK16A</b>								<b>30,822,400,000,000.00</b>	<b>3,440,000,000</b>	<b>860,000,000</b>	
NBK17 On 22/04/2026 Spot Bond			9.33000	106.85236	9.32000	106.88318		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			8.37500	103.90841	8.36500	103.90556		0.00	0	0	
<b>Total NBK18A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK18A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK19 On 01/06/2022 Spot Bond			8.91500	104.72683	8.90500	104.73721		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>	
NBK20 On 01/06/2026 Spot Bond			9.24000	108.73980	9.23000	108.77220		0.00	0	0	
<b>Total NBK20A 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 NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond				99.78296		99.75911			0.00	0	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21I On 21/07/2027 Spot Bond			9.52000	107.75017	9.51000	107.78659			0.00	0	0
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22I On 19/11/2022 Spot Bond			9.16500	106.05670	9.15500	106.06904			0.00	0	0
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 19/11/2025 Spot Bond			9.19000	110.95243	9.18000	110.98234			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				100.35352		100.33046			0.00	0	0
<b>Total NBK23B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24I On 19/11/2027 Spot Bond			9.49000	111.92019	9.48000	111.95805			0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond				100.26902		100.24556			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			9.06500	106.45663	9.05500	106.47154			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				100.22847		100.20382			0.00	0	0
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26I On 10/05/2023 Spot Bond			100.00000	14.81859	100.00000	14.78543			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				101.50657		101.48156			0.00	400,000,000	200,000,000
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NBK27I On 10/05/2026 Spot Bond			9.44000	112.82263	9.43000	112.85375			0.00	0	0
<b>Total NBK27A 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 NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27I On 01/06/2018 Spot Bond				102.12917		102.10877				0.00	0	200,000,000
<b>Total NBK27B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBK27B</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NBK28I On 02/08/2023 Spot Bond			9.07500	104.51605	9.06500	104.53371				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				100.09393		100.01270				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			9.39000	107.02427	9.38000	107.05699				0.00	0	0
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK29I On 18/02/2019 Spot Bond				100.42459		100.34140				0.00	0	20,000,000
<b>Total NBK29B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For NBK29B</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
NBK30I On 20/02/2024 Spot Bond			8.86500	103.43838	8.85500	103.46031				0.00	0	0
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30I On 18/02/2021 Spot Bond				101.38687		101.30288				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				100.09797		100.07346				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				99.93411		99.91204				0.00	0	0
<b>Total NBK32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK33I On 10/05/2019 Spot Bond				100.60917		100.58672				0.00	0	0
<b>Total NBK33B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK33B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK34I On 10/05/2021 Spot Bond				101.47917		101.45586				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				100.28338		100.25871				0.00	10,400,000,000	5,200,000,000
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>10,400,000,000</b>	<b>5,200,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NBK35B</b>										<b>0.00</b>	<b>10,400,000,000</b>	<b>5,200,000,000</b>
NBK36I On 10/05/2026 Spot Bond				100.29060		100.26526				0.00	900,000,000	450,000,000
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,000</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,000</b>
NBK37I On 02/08/2019 Spot Bond				100.77081		100.74818				0.00	0	0
<b>Total NBK37B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK37B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK38I On 02/08/2021 Spot Bond				101.70910		101.68578				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			7.85500	110.27765	7.85000	110.26156				0.00	0	0
<b>Total NBK3A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK3A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	42.00169	100.00000	41.90770				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			10.66500	50.83420	10.65500	50.85077				0.00	0	0
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK40I On 31/07/2026 Spot Bond				100.59867		100.57339				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				100.35722		100.38990				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				100.21227		100.19027				0.00	0	0
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK43I On 20/02/2024 Spot Bond				100.01469		100.04546				0.00	5,000,000,000	2,500,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
NBK44I On 15/02/2021 Spot Bond				100.18771		100.16523				0.00	0	0
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK44B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK45I On 15/02/2023 Spot Bond				100.19308		100.16993				0.00	0	0
<b>Total NBK45B 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 NBK45B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK46I On 15/08/2025 Spot Bond				100.19739		100.17370				0.00	0	0
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK47I On 15/02/2028 Spot Bond				100.20265		100.17829				0.00	0	0
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond				100.90705		100.88184				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>
NCLN8 On 20/03/2024 Spot Bond				101.63982		101.61511				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	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				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			9.83500	108.28281	9.82500	108.30011				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				101.63098		101.60641				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.87000	107.28651	9.86000	107.30365				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				101.63982		101.61511				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				101.65386		101.62894				0.00	0	0
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				101.67154		101.64634				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				99.86164		99.84166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NCLN92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 09/04/2018 Spot Bond				101.09732		101.07362				0.00	0	0
<b>Total NCLN93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond				101.56593		101.54124				0.00	0	0
<b>Total NCLN94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 08/10/2018 Spot Bond				101.12111		101.09740				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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>
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2018 Spot Bond				101.38470		101.36167				0.00	0	0
<b>Total NED13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2018 Spot Bond				100.31355		102.69867				0.00	0	0
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2019 Spot Bond			8.75500	105.77112	8.75000	105.75155				0.00	0	0
<b>Total NED15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2019 Spot Bond				102.08543		102.06109				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2019 Spot Bond				101.07258		101.04572				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 16/01/2020 Spot Bond				101.04545		101.01859				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 01/07/2020 Spot Bond				104.26012		104.23415				0.00	0	0
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED20 On 01/07/2020 Spot Bond			9.94500	104.38662	9.93500	104.37959				0.00	0	3,030,000,000
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
NEDT1.On 21/05/2021 Spot Bond				102.02702		101.99159				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				102.12069		102.08686				0.00	0	400,000,000
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
NET51 On 16/11/2018 Spot Bond				100.16160		100.13953				0.00	0	0
<b>Total NET51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond				104.92018		104.89164				0.00	0	0
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL02 On 15/03/2022 Spot Bond				102.86038		102.83076				0.00	0	0
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL03 On 26/05/2022 Spot Bond				99.91583		99.88761				0.00	0	0
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1 On 01/07/2022 Spot Bond				101.83511		101.80027				0.00	0	0
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	104.92400	10.00000	104.89700				0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	103.78702	13.50000	103.74957				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 09/06/2019 Spot Bond				102.22580		102.19505				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			3.31000	123.55494	3.34000	123.30342				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	3.45000	3.45000	3.45000				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			3.70000	120.52588	3.73000	120.27995				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	168.60114	3.80000	167.85399				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			4.06000	164.16959	4.11000	163.44365				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			4.16000	99.89044	4.23000	98.82773				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			7.79500	104.12908	7.78500	104.12925				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			8.42500	104.10518	8.41500	104.10159				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2018 Spot Bond				100.01631		99.99534				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2018 Spot Bond				99.99589		99.97390				0.00	0	0
<b>Total NQ1A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2019 Spot Bond				100.02333		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 NQ1A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2018 Spot Bond				100.02090		100.00012				0.00	0	0
<b>Total NQ1A23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2020 Spot Bond				100.02235		100.00009				0.00	0	0
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2022 Spot Bond				100.02292		100.00001				0.00	0	0
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2018 Spot Bond				100.02090		100.00012				0.00	0	0
<b>Total NQ1A26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			8.62500	104.09606	8.61500	104.09185				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 22/05/2018 Spot Bond				100.03327		100.01208				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 22/05/2052 Spot Bond				100.02295		100.00010				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>
NQ1B1 On 22/05/2018 Spot Bond				100.02146		100.00014				0.00	0	0
<b>Total NQ1B19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			8.82500	104.08696	8.81500	104.08214				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2018 Spot Bond				100.02174		100.00015				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 22/05/2020 Spot Bond				100.02413		100.00013				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>
NQ1C1 On 22/05/2018 Spot Bond				100.03369		100.01210				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NQ1C19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.02688		100.00020			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 22/05/2018 Spot Bond				100.02230		100.00018			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				100.02669		100.00000			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			8.03500	105.90435	8.03000	105.88520			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			8.71500	117.21814	8.70500	117.23149			0.00	0	0
<b>Total NRA022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/05/2023 Spot Bond			3.50000	178.51397	3.54000	178.16337			0.00	0	0
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 30/11/2028 Spot Bond			10.59000	113.33576	10.58000	113.37170		14,826,000,000,000.00	1,400,000,000	26,340,000,000	
<b>Total NRA028 SPOT</b>								<b>14,826,000,000,000.00</b>	<b>1,400,000,000</b>	<b>26,340,000,000</b>	
<b>Total For NRA028</b>								<b>14,826,000,000,000.00</b>	<b>1,400,000,000</b>	<b>26,340,000,000</b>	
NRA02: On 30/11/2028 Spot Bond			100.00000	14.81809	100.00000	14.78511		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>	
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total NSN96U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NSN96U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NTC16 On 22/03/2018 Spot Bond				101.60416		101.58334		0.00	1,200,000,000	2,800,000,000	
<b>Total NTC16 SPOT</b>								<b>0.00</b>	<b>1,200,000,000</b>	<b>2,800,000,000</b>	
<b>Total For NTC16</b>								<b>0.00</b>	<b>1,200,000,000</b>	<b>2,800,000,000</b>	
NTC18 On 27/02/2019 Spot Bond				100.24785		100.22646		0.00	400,000,000	200,000,000	
<b>Total NTC18 SPOT</b>								<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
<b>Total For NTC18</b>								<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
NTC19 On 27/07/2020 Spot Bond				100.62590		100.60153		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
NTC20 On 27/07/2020 Spot Bond				101.04434		101.02111				0.00	0	0
<b>Total NTC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC21 On 24/03/2022 Spot Bond				101.77971		101.75568				0.00	0	0
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC22 On 15/02/2021 Spot Bond				100.19522		100.17179				0.00	0	0
<b>Total NTC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC23 On 15/02/2023 Spot Bond				100.19951		100.17555				0.00	0	0
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OMI01 On 22/11/2022 Spot Bond				100.02355		99.99998				0.00	0	0
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML02 On 27/11/2019 Spot Bond				100.30708		100.28353				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			8.94500	102.71842	8.93500	102.70964				0.00	0	0
<b>Total OML03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2020 Spot Bond				101.81234		101.78645				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 19/03/2020 Spot Bond			9.24500	105.16910	9.23500	105.16143				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			10.00500	105.49283	9.99500	105.49738				0.00	0	1,500,000,000
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML07 On 19/03/2025 Spot Bond			10.94000	104.80683	10.93000	104.82441				0.00	0	1,000,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML08 On 14/09/2020 Spot Bond				103.02157		102.99713				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.99500	108.11179	9.98500	108.11931				0.00	0	1,000,000,000
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML10 On 14/09/2025 Spot Bond			10.94000	107.13619	10.93000	107.15593				0.00	0	910,000,000
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>910,000,000</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>910,000,000</b>
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKX1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKX1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBL1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBL1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBLT1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	104.92400	10.00000	104.89700				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>
PMM34 On 07/03/2018 Spot Bond				101.80372		101.78057				0.00	0	0
<b>Total PMM34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM36 On 04/05/2018 Spot Bond				100.42654		100.40371				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total PMM36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM38 On 12/06/2020 Spot Bond				101.80603		101.78163				0.00	0	0
<b>Total PMM38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM39 On 04/09/2018 Spot Bond				99.78244		99.76040				0.00	0	100,000,000
<b>Total PMM39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For PMM39</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
PMM40 On 04/09/2018 Spot Bond				99.78244		99.76040				0.00	0	0
<b>Total PMM40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM41 On 07/05/2018 Spot Bond				100.35247		100.33049				0.00	0	0
<b>Total PMM41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM42 On 28/05/2018 Spot Bond				99.88882		99.86662				0.00	0	0
<b>Total PMM42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC001 On 31/12/2018 Spot Bond				99.33554		99.30595				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>
PPC001 On 31/10/2019 Spot Bond				98.22137		98.19450				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>
PRE2A On 20/02/2022 Spot Bond				100.00854		100.04142				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				100.01178		100.04354				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				100.01462		100.04539				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				100.02028		100.04908				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				100.02109		100.04961				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.02190		100.05013			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			8.09000	116.81640	8.08000	116.85922		624,827,657,768,000.00	5,145,219,735,200	1,451,022,839,900	
<b>Total R186 SPOT</b>								<b>14,827,657,768,000.00</b>	<b>145,219,735,200</b>	<b>451,022,839,900</b>	
<b>Total For R186</b>								<b>14,827,657,768,000.00</b>	<b>145,219,735,200</b>	<b>451,022,839,900</b>	
R197 On 07/12/2023 Spot Bond			2.30000	299.63143	2.34000	299.00409		211,215,273,480,000.00	91,832,727,600	79,411,636,800	
<b>Total R197 SPOT</b>								<b>11,215,273,480,000.00</b>	<b>91,832,727,600</b>	<b>79,411,636,800</b>	
<b>Total For R197</b>								<b>11,215,273,480,000.00</b>	<b>91,832,727,600</b>	<b>79,411,636,800</b>	
R202 On 07/12/2033 Spot Bond			2.73000	235.51001	2.75000	234.90915		427,870,530,087,000.00	156,729,131,900	168,059,029,900	
<b>Total R202 SPOT</b>								<b>17,870,530,087,000.00</b>	<b>156,729,131,900</b>	<b>168,059,029,900</b>	
<b>Total For R202</b>								<b>17,870,530,087,000.00</b>	<b>156,729,131,900</b>	<b>168,059,029,900</b>	
R2023 On 28/02/2023 Spot Bond			7.42500	101.23510	7.41500	101.25631		302,845,365,105,000.00	444,827,658,600	580,470,088,600	
<b>Total R2023 SPOT</b>								<b>12,845,365,105,000.00</b>	<b>444,827,658,600</b>	<b>580,470,088,600</b>	
<b>Total For R2023</b>								<b>12,845,365,105,000.00</b>	<b>444,827,658,600</b>	<b>580,470,088,600</b>	
R2030 On 31/01/2030 Spot Bond			8.54000	96.50621	8.55500	96.37607		889,417,774,408,000.00	1,509,299,505,200	628,003,409,400	
<b>Total R2030 SPOT</b>								<b>19,417,774,408,000.00</b>	<b>509,299,505,200</b>	<b>628,003,409,400</b>	
<b>Total For R2030</b>								<b>19,417,774,408,000.00</b>	<b>509,299,505,200</b>	<b>628,003,409,400</b>	
R2032 On 31/03/2032 Spot Bond			8.75500	99.25016	8.76000	99.18789		962,991,284,786,000.00	1,023,756,857,200	440,895,200,971	
<b>Total R2032 SPOT</b>								<b>12,991,284,786,000.00</b>	<b>1,023,756,857,200</b>	<b>440,895,200,971</b>	
<b>Total For R2032</b>								<b>12,991,284,786,000.00</b>	<b>1,023,756,857,200</b>	<b>440,895,200,971</b>	
R2035 On 28/02/2035 Spot Bond			8.95000	99.23109	8.94500	99.25017		961,532,271,005,000.00	1,001,288,521,900	523,477,578,100	
<b>Total R2035 SPOT</b>								<b>11,532,271,005,000.00</b>	<b>1,001,288,521,900</b>	<b>523,477,578,100</b>	
<b>Total For R2035</b>								<b>11,532,271,005,000.00</b>	<b>1,001,288,521,900</b>	<b>523,477,578,100</b>	
R2037 On 31/01/2037 Spot Bond			9.03500	95.71920	9.04000	95.65254		529,145,658,172,000.00	1,386,734,439,200	760,830,781,600	
<b>Total R2037 SPOT</b>								<b>19,145,658,172,000.00</b>	<b>386,734,439,200</b>	<b>760,830,781,600</b>	
<b>Total For R2037</b>								<b>19,145,658,172,000.00</b>	<b>386,734,439,200</b>	<b>760,830,781,600</b>	
R204 On 21/12/2018 Spot Bond			6.85500	102.29382	6.85000	102.27887		804,327,758,973,500.00	263,213,385,700	220,224,371,100	
<b>Total R204 SPOT</b>								<b>14,327,758,973,500.00</b>	<b>263,213,385,700</b>	<b>220,224,371,100</b>	
<b>Total For R204</b>								<b>14,327,758,973,500.00</b>	<b>263,213,385,700</b>	<b>220,224,371,100</b>	
R2040 On 31/01/2040 Spot Bond			9.10000	99.61789	9.07500	99.82784		520,405,649,940,000.00	716,528,093,400	634,342,822,600	
<b>Total R2040 SPOT</b>								<b>10,405,649,940,000.00</b>	<b>716,528,093,400</b>	<b>634,342,822,600</b>	
<b>Total For R2040</b>								<b>10,405,649,940,000.00</b>	<b>716,528,093,400</b>	<b>634,342,822,600</b>	
R2044 On 31/01/2044 Spot Bond			9.13000	96.79392	9.09500	97.10577		045,039,037,442,000.00	881,165,283,400	1,045,601,728,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2044 SPOT</b>									<b>15,039,037,442,000.00</b>	<b>881,165,283,400</b>	<b>045,601,728,900</b>
<b>Total For R2044</b>									<b>15,039,037,442,000.00</b>	<b>881,165,283,400</b>	<b>045,601,728,900</b>
R2048 On 28/02/2048 Spot Bond			9.10500	96.25230	9.07000	96.57630			622,355,493,355,000.00	1,605,969,851,000	2,144,311,960,700
<b>Total R2048 SPOT</b>									<b>22,355,493,355,000.00</b>	<b>605,969,851,000</b>	<b>144,311,960,700</b>
<b>Total For R2048</b>									<b>22,355,493,355,000.00</b>	<b>605,969,851,000</b>	<b>144,311,960,700</b>
R207 On 15/01/2020 Spot Bond			6.74500	101.65419	6.73500	101.65319			551,345,359,457,000.00	674,773,218,600	310,405,120,300
<b>Total R207 SPOT</b>									<b>51,345,359,457,000.00</b>	<b>674,773,218,600</b>	<b>310,405,120,300</b>
<b>Total For R207</b>									<b>51,345,359,457,000.00</b>	<b>674,773,218,600</b>	<b>310,405,120,300</b>
R208 On 31/03/2021 Spot Bond			7.01500	101.97142	7.00500	101.97945			715,369,717,321,000.00	387,080,501,400	337,161,945,700
<b>Total R208 SPOT</b>									<b>15,369,717,321,000.00</b>	<b>387,080,501,400</b>	<b>337,161,945,700</b>
<b>Total For R208</b>									<b>15,369,717,321,000.00</b>	<b>387,080,501,400</b>	<b>337,161,945,700</b>
R209 On 31/03/2036 Spot Bond			8.94000	78.58610	8.94000	78.56722			561,125,374,176,000.00	2,411,758,990,400	1,093,859,227,600
<b>Total R209 SPOT</b>									<b>51,125,374,176,000.00</b>	<b>411,758,990,400</b>	<b>093,859,227,600</b>
<b>Total For R209</b>									<b>51,125,374,176,000.00</b>	<b>411,758,990,400</b>	<b>093,859,227,600</b>
R210 On 31/03/2028 Spot Bond			2.50000	187.92745	2.55000	187.08766			18,436,137,000,000.00	7,374,454,800	77,791,302,900
<b>Total R210 SPOT</b>									<b>18,436,137,000,000.00</b>	<b>7,374,454,800</b>	<b>77,791,302,900</b>
<b>Total For R210</b>									<b>18,436,137,000,000.00</b>	<b>7,374,454,800</b>	<b>77,791,302,900</b>
R212 On 31/01/2022 Spot Bond			2.15000	152.32348	2.20000	152.02649			587,672,475,680,000.00	273,336,035,200	193,145,382,500
<b>Total R212 SPOT</b>									<b>57,672,475,680,000.00</b>	<b>273,336,035,200</b>	<b>193,145,382,500</b>
<b>Total For R212</b>									<b>57,672,475,680,000.00</b>	<b>273,336,035,200</b>	<b>193,145,382,500</b>
R213 On 28/02/2031 Spot Bond			8.63000	87.30785	8.63500	87.25221			354,773,137,847,000.00	736,358,416,900	481,620,558,600
<b>Total R213 SPOT</b>									<b>54,773,137,847,000.00</b>	<b>736,358,416,900</b>	<b>481,620,558,600</b>
<b>Total For R213</b>									<b>54,773,137,847,000.00</b>	<b>736,358,416,900</b>	<b>481,620,558,600</b>
R214 On 28/02/2041 Spot Bond			9.08000	75.17950	9.05500	75.35327			349,236,085,980,000.00	1,249,915,868,500	902,916,763,000
<b>Total R214 SPOT</b>									<b>19,236,085,980,000.00</b>	<b>249,915,868,500</b>	<b>902,916,763,000</b>
<b>Total For R214</b>									<b>19,236,085,980,000.00</b>	<b>249,915,868,500</b>	<b>902,916,763,000</b>
RCG01 On 24/10/2019 Spot Bond				100.96767		100.94419			0.00	0	0
<b>Total RCG01B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCG01B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				101.36314		101.33623			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>
RCSB6 On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>
RDF02 On 04/12/2020 Spot Bond			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 RDF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF03I On 04/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 11/03/2018 Spot Bond				101.81740		101.79587				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 27/11/2019 Spot Bond				100.87855		100.85637				0.00	0	0
<b>Total RDFB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2019 Spot Bond				102.50361		102.24515				0.00	800,000,000	200,000,000
<b>Total RDFB06 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
<b>Total For RDFB06</b>										<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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				101.56152		101.53831				0.00	0	0
<b>Total RDFB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2021 Spot Bond				101.37646		101.35212				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				99.83775		99.81439				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.81651		101.79355				0.00	400,000,000	200,000,000
<b>Total RDFB10 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For RDFB10</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
RDFB1 On 27/03/2022 Spot Bond				101.43076		101.40669				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>
RDFB1 On 27/11/2022 Spot Bond				99.90980		99.88713				0.00	0	0
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 04/06/2018 Spot Bond				99.79053		101.79030				0.00	0	3,100,000,000
<b>Total RDFC38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,100,000,000</b>
<b>Total For RDFC38</b>										<b>0.00</b>	<b>0</b>	<b>3,100,000,000</b>
RDFC3 On 27/07/2018 Spot Bond				100.56854		100.54649				0.00	0	0
<b>Total RDFC39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 23/03/2018 Spot Bond				101.35082		101.32922				0.00	0	0
<b>Total RDFC40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 05/10/2018 Spot Bond				101.10915		101.08718				0.00	0	0
<b>Total RDFC41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond				100.06935		100.04674				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	100.00000	100.00000	100.00000				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				100.04685		100.02357				0.00	0	0
<b>Total REB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 17/05/2018 Spot Bond				100.08795		100.06595				0.00	0	0
<b>Total REBC06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REBC7 On 31/05/2018 Spot Bond			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 REBC7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/07/2018 Spot Bond				101.57800		101.54634				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				101.66396		101.63052				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				102.00119		101.96074				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				101.64349		101.61046				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>
RED20 On 05/07/2020 Spot Bond				101.84194		101.80479				0.00	0	0
<b>Total RED205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED30 On 16/09/2021 Spot Bond				102.14627		102.11434				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>
RED40 On 26/11/2019 Spot Bond				99.90191		99.86904				0.00	0	0
<b>Total RED401 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED401</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED50 On 05/12/2022 Spot Bond				102.69643		102.66360				0.00	0	0
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES01 On 02/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	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 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>
RES30 On 07/03/2021 Spot Bond				101.90599		101.88213			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>
RES34 On 25/08/2019 Spot Bond				100.60408		100.58228			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				100.68042		100.65759			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				101.53318		101.51014			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>
RES38 On 01/08/2020 Spot Bond				100.98574		100.96198			0.00	0	0
<b>Total RES38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES39 On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES39U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES39U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES40 On 13/10/2022 Spot Bond				100.96253		100.93855			0.00	0	0
<b>Total RES40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES41 On 30/11/2022 Spot Bond				99.88703		99.86431			0.00	0	0
<b>Total RES41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>
RW21 On 21/04/2021 Spot Bond			8.53500	107.30013	8.52500	107.30338			0.00	0	0
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW23 On 10/12/2023 Spot Bond			9.10500	103.72658	9.09500	103.74602			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			10.34000	101.47039	10.34500	101.41034		827,200,000,000.00	80,000,000	20,000,000	

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 RW28 SPOT</b>									<b>827,200,000,000.00</b>	<b>80,000,000</b>	<b>20,000,000</b>
<b>Total For RW28</b>									<b>827,200,000,000.00</b>	<b>80,000,000</b>	<b>20,000,000</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.92400	10.00000	104.89700			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>
SBK16 On 15/03/2018 Spot Bond				101.83382		101.81102			0.00	560,000,000	280,000,000
<b>Total SBK16 SPOT</b>									<b>0.00</b>	<b>560,000,000</b>	<b>280,000,000</b>
<b>Total For SBK16</b>									<b>0.00</b>	<b>560,000,000</b>	<b>280,000,000</b>
SBK17 On 30/07/2019 Spot Bond				101.42423		101.40038			0.00	0	0
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond				102.35557		102.33127			0.00	0	0
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK19 On 24/10/2019 Spot Bond				100.78124		100.75591			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 02/12/2019 Spot Bond				104.91377		104.88907			0.00	0	0
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK21 On 28/01/2020 Spot Bond				101.41892		101.39155			0.00	0	0
<b>Total SBK21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK22 On 28/05/2020 Spot Bond				101.77584		101.75030			0.00	0	0
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK23 On 28/05/2022 Spot Bond			10.22500	107.26089	10.21500	107.26621			0.00	0	2,050,000,000
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,050,000,000</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>2,050,000,000</b>
SBK24 On 19/10/2020 Spot Bond				102.18984		102.16201			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	100.00000	100.00000	100.00000			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 25/04/2021 Spot Bond				104.69050		104.66293			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK26 On 25/04/2021 Spot Bond			9.81500	110.53377	9.80500	110.53250				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			7.85500	103.17859	7.85000	103.15726				0.00	0	2,760,000,000
<b>Total SBK9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,760,000,000</b>
<b>Total For SBK9</b>										<b>0.00</b>	<b>0</b>	<b>2,760,000,000</b>
SBS16 On 22/09/2018 Spot Bond				101.83491		101.81307				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 23/06/2021 Spot Bond				102.61416		102.57639				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			7.89500	108.28952	7.88500	108.29649				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			9.27000	107.16859	9.26000	107.20014				0.00	0	0
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond				102.65824		102.63328				0.00	0	0
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS24 On 24/05/2019 Spot Bond				100.75660		100.73585				0.00	400,000,000	200,000,000
<b>Total SBS24 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SBS24</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
SBS25 On 24/05/2019 Spot Bond			7.87500	103.36996	7.87000	103.35382				0.00	0	0
<b>Total SBS25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			8.67500	106.77098	8.66500	106.79386				0.00	0	0
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS29 On 12/06/2019 Spot Bond			7.80500	102.79666	7.80000	102.78117				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			9.43000	95.06964	9.42000	95.09941				0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SBS30 On 12/06/2019 Spot Bond				101.67123		101.64910				0.00	0	0
<b>Total SBS30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS31 On 12/06/2027 Spot Bond			9.51000	103.60804	9.50000	103.64317				0.00	0	0
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS33 On 19/09/2019 Spot Bond				101.53930		101.51606				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			9.38500	107.81368	9.37500	107.83568				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>
SBS36 On 29/01/2020 Spot Bond				100.94975		100.92709				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			8.14500	100.24315	8.12500	100.25613			58,644,000,000,000.00		7,200,000,000	3,600,000,000
<b>Total SBS37 SPOT</b>									<b>58,644,000,000,000.00</b>		<b>7,200,000,000</b>	<b>3,600,000,000</b>
<b>Total For SBS37</b>									<b>58,644,000,000,000.00</b>		<b>7,200,000,000</b>	<b>3,600,000,000</b>
SBS38 On 29/01/2025 Spot Bond			9.18500	100.13643	9.17500	100.16193				0.00	0	0
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS39 On 29/01/2030 Spot Bond			9.91500	99.24080	9.92000	99.18008			15,864,000,000,000.00		1,600,000,000	800,000,000
<b>Total SBS39 SPOT</b>									<b>15,864,000,000,000.00</b>		<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For SBS39</b>									<b>15,864,000,000,000.00</b>		<b>1,600,000,000</b>	<b>800,000,000</b>
SBS4 On 16/11/2021 Spot Bond			8.35500	103.10102	8.34500	103.10938				0.00	0	580,000,000
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
SBS40 On 12/11/2020 Spot Bond				101.17435		101.15173				0.00	0	0
<b>Total SBS40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS41 On 12/11/2022 Spot Bond			8.59500	108.09199	8.58500	108.10627				0.00	0	0
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS42 On 12/11/2025 Spot Bond			9.13000	111.23181	9.12000	111.26187				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS43 On 12/11/2027 Spot Bond			9.44000	111.70024	9.43000	111.73818				0.00	0	0
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS44 On 15/02/2019 Spot Bond				100.51821		100.49606				0.00	6,000,000,000	3,000,000,000
<b>Total SBS44 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For SBS44</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
SBS45 On 15/02/2021 Spot Bond				101.15428		101.13133				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			8.64000	108.22524	8.63000	108.24174				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				101.36753		101.34371				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				100.36567		100.34258				0.00	0	0
<b>Total SBS48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS49 On 31/01/2022 Spot Bond				100.72510		100.70161				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			8.58500	103.44469	8.57500	103.45410				0.00	0	0
<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			9.13000	103.51535	9.12000	103.53575				0.00	0	0
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS52 On 29/01/2030 Spot Bond				100.81614		100.75577				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>
SBS53 On 03/05/2027 Spot Bond				99.90961		99.88493				0.00	0	0
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS54 On 12/06/2020 Spot Bond				101.69652		101.67365				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SBS54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS55 On 12/06/2022 Spot Bond				102.31488		102.29136				0.00	30,000,000	10,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>10,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>30,000,000</b>	<b>10,000,000</b>
SBS56 On 12/06/2022 Spot Bond			8.50000	103.36535	8.49000	103.37751				0.00	0	0
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS57 On 12/06/2024 Spot Bond				102.04425		102.02027				0.00	0	0
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS58 On 12/06/2027 Spot Bond				102.29122		102.26659				0.00	0	0
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS59 On 09/10/2020 Spot Bond				101.04234		101.01986				0.00	0	0
<b>Total SBS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS60 On 18/01/2023 Spot Bond				100.87722		100.85362				0.00	0	0
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			3.33000	284.67689	3.37000	284.07848				0.00	0	0
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI14 On 07/12/2033 Spot Bond			4.23000	196.72620	4.25000	196.23482				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				102.92931		102.89489				0.00	0	0
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT102 On 30/09/2022 Spot Bond				101.94360		101.90932				0.00	0	0
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT201 On 13/02/2023 Spot Bond				100.35176		100.32403				0.00	0	0
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond				101.53642		101.50204				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.53655		101.50216				0.00	0	0
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI006 On 11/07/2022 Spot Bond				101.38643		101.35479				0.00	0	0
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11L On 25/11/2020 Spot Bond			10.00000	104.92400	10.00000	104.89700				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>
SHS22 On 23/02/2020 Spot Bond				96.44461		96.41679				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				99.42822		99.38938				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				91.90322		91.86883				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			13.46500	94.36723	13.45500	94.35215				0.00	0	0
<b>Total SHS25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS26 On 29/06/2020 Spot Bond				101.41281		101.38818				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				100.23478		100.19549				0.00	0	0
<b>Total SHS28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS29L On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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				97.10670		97.07757				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				84.44272		84.41265			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>
SHS32 On 10/07/2020 Spot Bond				91.65570		91.62192			0.00	0	0
<b>Total SHS32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS33 On 10/10/2022 Spot Bond				91.36856		91.34053			0.00	0	0
<b>Total SHS33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS34 On 03/11/2022 Spot Bond				81.61243		81.58240			0.00	0	0
<b>Total SHS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLI3 On 15/08/2018 Spot Bond			8.00000	100.53782	7.99500	100.51891		18,235,529,600,000.00	2,279,441,200	1,139,720,600	
<b>Total SLI3 SPOT</b>								<b>18,235,529,600,000.00</b>	<b>2,279,441,200</b>	<b>1,139,720,600</b>	
<b>Total For SLI3</b>								<b>18,235,529,600,000.00</b>	<b>2,279,441,200</b>	<b>1,139,720,600</b>	
SLI4 On 15/08/2021 Spot Bond				100.50501		100.48002		0.00	0	0	
<b>Total SLI4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SLI4</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SLRA1 On 15/08/2019 Spot Bond				100.19928		100.17537		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 15/08/2021 Spot Bond				100.20447		100.17989		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>	
SLRA3 On 15/11/2020 Spot Bond				100.19413		100.17084		0.00	0	0	
<b>Total SLRA3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SLRA3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond				100.19956		100.17560		0.00	0	0	
<b>Total SLRA4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SLRA4</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SLRB1 On 15/08/2019 Spot Bond				100.20789		100.18291		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 15/08/2021 Spot Bond				100.20983		100.18457		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
SLRB3 On 15/11/2020 Spot Bond				100.21018		100.18487				0.00	0	0
<b>Total SLRB3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB4 On 15/11/2022 Spot Bond				100.21135		100.18591				0.00	0	0
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC1 On 15/08/2019 Spot Bond				100.22532		100.19816				0.00	0	0
<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 15/08/2021 Spot Bond				100.22951		100.20179				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>
SLRC3 On 15/11/2020 Spot Bond				100.21937		100.19291				0.00	0	0
<b>Total SLRC3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC4 On 15/11/2022 Spot Bond				100.22420		100.19715				0.00	0	0
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT02 On 12/04/2021 Spot Bond				101.12192		101.09589				0.00	0	0
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT03 On 12/04/2023 Spot Bond			9.97500	111.38053	9.96500	111.39198				0.00	0	1,550,000,000
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
SNT04 On 27/06/2022 Spot Bond				102.02122		101.99641				0.00	0	0
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA10 On 21/08/2021 Spot Bond				100.76553		100.74324				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>
SPDA11 On 21/08/2020 Spot Bond				100.04397		100.02203				0.00	0	0
<b>Total SPDA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA11 On 21/08/2022 Spot Bond				100.04481		100.02241				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SPDA12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA6 On 21/08/2019 Spot Bond				100.04376		100.02196			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				100.22484		100.20300			0.00	0	0
<b>Total SPDA7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA8 On 21/08/2021 Spot Bond				100.04815		100.02407			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				100.04474		100.02246			0.00	0	0
<b>Total SPDA9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00: On 09/09/2019 Spot Bond				101.92082		101.89534			0.00	0	0
<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				100.60190		100.57647			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>
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS039U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS039U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA05 On 16/04/2018 Spot Bond				101.10063		100.94036			0.00	0	600,000,000
<b>Total SSA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For SSA05</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
SSA06 On 16/04/2020 Spot Bond			8.61500	101.79595	8.60500	101.79147		8,615,000,000,000.00	1,000,000,000	700,000,000	
<b>Total SSA06 SPOT</b>								<b>8,615,000,000,000.00</b>	<b>1,000,000,000</b>	<b>700,000,000</b>	
<b>Total For SSA06</b>								<b>8,615,000,000,000.00</b>	<b>1,000,000,000</b>	<b>700,000,000</b>	
SSN00: On 31/03/2021 Spot Bond			8.58500	97.79440	8.57500	97.79776		0.00	0	0	
<b>Total SSN004 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SSN004</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SSN00: On 31/03/2021 Spot Bond			8.58500	97.79440	8.57500	97.79776		0.00	0	0	
<b>Total SSN005 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SSN005</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SSN01: On 31/01/2025 Spot Bond			3.86500	119.26953	3.89500	119.02591		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SSN011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN011: On 21/12/2026 Spot Bond			9.59000	107.15536	9.58000	107.18857			0.00	0	0
<b>Total SSN017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN021: On 28/02/2031 Spot Bond			10.50000	75.37265	10.50500	75.32255			0.00	0	0
<b>Total SSN021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN024: On 21/01/2019 Spot Bond				100.79263		100.76854			0.00	0	0
<b>Total SSN024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN026: On 16/01/2019 Spot Bond				100.90164		100.87861			0.00	0	0
<b>Total SSN026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN027: On 25/09/2019 Spot Bond				101.47024		101.44549			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>
SSN029: On 07/12/2023 Spot Bond				102.22533		102.19729			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>
SSN033: On 17/03/2020 Spot Bond				101.66914		101.64388			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>
SSN034: On 02/06/2020 Spot Bond				99.83496		99.81121			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>
SSN035: On 17/11/2020 Spot Bond				100.10292		100.01654			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>
SSN037: On 01/06/2021 Spot Bond				99.85007		99.82495			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>
SSN038: On 26/01/2021 Spot Bond			9.55000	100.72419	9.55000	100.69824			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>
SSN040: On 13/10/2023 Spot Bond				100.97309		100.94884			0.00	0	0

Contract Details	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			8.82500	107.79293	8.81500	107.81222				0.00	0	0
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN041 On 31/01/2038 Spot Bond			4.29000	97.95495	4.36000	96.91679				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				100.35767		100.33298				0.00	0	0
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN044 On 30/04/2027 Spot Bond				100.60148		100.57526				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				101.09500		101.07047				0.00	0	0
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN047 On 21/06/2018 Spot Bond				105.55919		105.53668				0.00	0	0
<b>Total SSN048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN048 On 30/09/2027 Spot Bond				102.48659		102.43901				0.00	0	0
<b>Total SSN049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN049 On 08/12/2023 Spot Bond			3.33000	284.67689	3.37000	284.07848				0.00	0	0
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN050 On 26/09/2018 Spot Bond				103.24534		103.22371				0.00	0	0
<b>Total SSN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN051 On 26/10/2020 Spot Bond				100.65180		100.62920				0.00	0	0
<b>Total SSN052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN052 On 26/10/2020 Spot Bond			7.06700	105.89670	7.05700	105.90097				0.00	0	0
<b>Total SSN053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN053 On 26/10/2022 Spot Bond				100.69713		100.67289				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN054 On 03/11/2022 Spot Bond				100.44894		100.42489				0.00	0	0
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN055 On 13/12/2027 Spot Bond				102.56435		102.54429				0.00	0	0
<b>Total SSN056 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN056</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN056 On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total SSN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN057 On 19/01/2023 Spot Bond				100.83710		100.81391				0.00	0	0
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			9.04000	103.37756	9.03000	103.40654				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A10 On 21/08/2019 Spot Bond				100.04349		100.02182				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 21/08/2019 Spot Bond				100.46163		100.43974				0.00	0	0
<b>Total T12A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A12 On 21/08/2019 Spot Bond			8.39500	100.92364	8.38500	100.91460				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				100.33025		100.30960				0.00	0	0
<b>Total T13A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A11 On 21/08/2020 Spot Bond				100.04878		100.02439				0.00	0	0
<b>Total T13A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A12 On 21/08/2020 Spot Bond			8.29500	104.77973	8.28500	104.77903				0.00	0	0
<b>Total T13A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A13 On 21/08/2018 Spot Bond				100.04499		100.02250				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.11697		100.09431				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				100.04868		100.02433				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			8.39500	104.28644	8.38500	104.28547				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 21/08/2018 Spot Bond				100.04459		100.02238				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				99.79111		99.76798				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			8.34500	103.13673	8.33500	103.13600				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>
T14A10 On 21/11/2019 Spot Bond				100.04425		100.02218				0.00	0	0
<b>Total T14A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A11 On 21/11/2021 Spot Bond				100.04518		100.02257				0.00	0	0
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A12 On 21/11/2021 Spot Bond			9.15000	102.35042	9.15000	102.32512				0.00	0	0
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T15OM On 21/11/2018 Spot Bond				100.04019		100.02014				0.00	0	0
<b>Total T15OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T15OM1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.02955		100.00897				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>
TFS12 On 20/03/2019 Spot Bond				101.27807		101.25535				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TFS13€ On 06/07/2018 Spot Bond				101.28495		101.26353				0.00	0	0
<b>Total TFS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS13€ On 06/07/2020 Spot Bond				101.10900		101.08558				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 27/05/2019 Spot Bond				100.53351		100.51267				0.00	0	0
<b>Total TFS139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS141On 28/10/2019 Spot Bond				101.02757		101.00524				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>
TFS142On 28/10/2021 Spot Bond				100.61228		100.58846				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>
TFS144On 20/03/2020 Spot Bond				101.50543		101.48282				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>
TFS14€ On 20/03/2022 Spot Bond				101.55131		101.52798				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				100.56946		100.54674				0.00	0	300,000,000
<b>Total TFS146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For TFS146</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
TFS147On 12/10/2020 Spot Bond				100.96844		100.94610				0.00	0	0
<b>Total TFS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 12/10/2022 Spot Bond				100.99347		100.97052				0.00	0	0
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 31/10/2021 Spot Bond				100.53669		100.51410				0.00	0	0
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS15C On 16/11/2018 Spot Bond				100.15783		100.13630				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TFS150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS151On 30/11/2020 Spot Bond				99.89447		99.87323				0.00	0	0
<b>Total TFS151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A7On 18/10/2038 Spot Bond					0.00000	0.00000				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>
TH11A2On 18/07/2018 Spot Bond				100.87448		100.85090				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>
TH11A3On 18/07/2018 Spot Bond			8.73000	100.86685	8.73000	100.84354				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>
TH11A5On 18/07/2018 Spot Bond				101.03145		101.00914				0.00	0	0
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6On 18/07/2018 Spot Bond			8.35500	100.75581	8.35000	100.73544				0.00	0	0
<b>Total TH11A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A8On 18/07/2018 Spot Bond				100.94223		100.91932				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>
TH11B1On 18/07/2018 Spot Bond				101.01501		100.99086				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>
TH11B2On 18/07/2018 Spot Bond				100.90759		100.88308				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>
TH11B3On 18/07/2018 Spot Bond				100.90369		100.87930				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>
TH11C1On 18/07/2018 Spot Bond				101.00391		100.97671				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2On 18/07/2018 Spot Bond				101.00002		100.97293				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 18/07/2018 Spot Bond				100.96598		100.93984				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 18/07/2018 Spot Bond				101.30661		101.27091				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 18/07/2018 Spot Bond				101.31048		101.27467				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 18/07/2018 Spot Bond				101.29112		101.25586				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 21/08/2019 Spot Bond				100.04294		100.02154				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				100.04431		100.02224				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			8.34500	101.18669	8.33500	101.17774				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 21/08/2019 Spot Bond				100.04349		100.02182				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 21/08/2019 Spot Bond				100.04540		100.02279				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			8.25500	100.43937	8.24500	100.43079				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				100.04322		100.02168				0.00	0	0
<b>Total TH12A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A8 On 21/08/2019 Spot Bond				100.04540		100.02279				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 21/08/2019 Spot Bond			8.36500	99.96920	8.35500	99.96037				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				100.04785		100.02403				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 21/08/2019 Spot Bond				100.04785		100.02403				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				100.04785		100.02403				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 21/08/2019 Spot Bond				100.04785		100.02403				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				101.15521		101.13115				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				101.15521		101.13115				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				100.05220		100.02624				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 21/08/2019 Spot Bond				100.05215		100.02622				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				100.06987		100.03524				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 21/08/2019 Spot Bond				100.05654		100.02189				0.00	0	0
<b>Total TH12D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D2 On 21/08/2019 Spot Bond				100.14991		100.11542				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TH12D3 On 21/08/2019 Spot Bond				100.06955		100.03508				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>
TH12D4 On 21/08/2018 Spot Bond				100.04224		100.02119				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>
TH13A1 On 21/08/2018 Spot Bond				100.04344		100.02180				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>
TH13A2 On 21/08/2020 Spot Bond				100.37918		100.35690				0.00	0	0
<b>Total TH13A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A3 On 21/08/2020 Spot Bond			8.49500	101.87049	8.48500	101.86942				0.00	0	0
<b>Total TH13A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A4 On 21/08/2018 Spot Bond				100.04230		100.02122				0.00	0	0
<b>Total TH13A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A5 On 21/08/2018 Spot Bond				100.23394		100.21331				0.00	0	0
<b>Total TH13A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A6 On 21/08/2020 Spot Bond				99.53652		99.51328				0.00	0	0
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A7 On 21/08/2020 Spot Bond			8.38500	102.80298	8.37500	102.80216				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>
TH13A8 On 21/08/2018 Spot Bond				100.16171		100.14109				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>
TH13A9 On 21/08/2020 Spot Bond				100.04775		100.02393				0.00	0	0
<b>Total TH13B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B1 On 21/08/2020 Spot Bond				100.04780		100.02396				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TH13B: On 21/08/2020 Spot Bond				100.05156		100.02577				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>
TH13B: On 21/08/2020 Spot Bond				100.05051		100.02525				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>
TH13B: On 21/08/2020 Spot Bond				100.04759		100.02385				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>
TH13C: On 21/08/2020 Spot Bond				100.05153		100.02583				0.00	0	0
<b>Total TH13C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond				100.05196		100.02605				0.00	0	0
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond				100.05417		100.02708				0.00	0	0
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond				100.05522		100.02760				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>
TH13C: On 21/08/2020 Spot Bond				100.05449		100.02733				0.00	0	0
<b>Total TH13C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.06927		100.03478				0.00	0	0
<b>Total TH13D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.06927		100.03478				0.00	0	0
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.07231		100.03614				0.00	0	0
<b>Total TH13D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.07154		100.03576				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.07035		100.03532				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>
TH14A2 On 21/11/2019 Spot Bond				100.28540		100.26356				0.00	0	0
<b>Total TH14A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A3 On 21/11/2021 Spot Bond				100.04592		100.02293				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			8.55500	107.44733	8.54500	107.45492				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					0.00000	0.00000				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				100.52694		100.50558				0.00	0	0
<b>Total TH14A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A7 On 21/11/2021 Spot Bond				100.04550		100.02272				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			8.50500	105.06308	8.49500	105.07095				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>
TH14A9 On 21/05/2018 Spot Bond				100.04064		100.02039				0.00	0	0
<b>Total TH14A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B0 On 21/11/2021 Spot Bond				100.04916		100.02454				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				100.04757		100.02375				0.00	0	0
<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>
TH14B3 On 21/11/2021 Spot Bond				100.04693		100.02343				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C On 21/11/2021 Spot Bond				100.05181		100.02585				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				100.05075		100.02532				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>
TH14C On 21/11/2021 Spot Bond				100.05012		100.02501				0.00	0	0
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D On 21/11/2021 Spot Bond				100.06765		100.03368				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				100.06655		100.03313				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>
TH14D On 21/11/2021 Spot Bond				100.06502		100.03237				0.00	0	0
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2020 Spot Bond				100.04352		100.02172				0.00	0	0
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2022 Spot Bond				100.04471		100.02237				0.00	0	0
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2022 Spot Bond			9.82000	102.29177	9.82000	102.26207				0.00	0	0
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B On 21/11/2022 Spot Bond				100.04589		100.02296				0.00	0	0
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C On 21/11/2022 Spot Bond				100.04841		100.02421				0.00	0	0
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D On 21/11/2022 Spot Bond				100.06392		100.03194				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1: On 18/07/2019 Spot Bond				101.40753		101.38466				0.00	0	0
<b>Total TH9A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2019 Spot Bond				100.94262		100.91713				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 18/07/2019 Spot Bond				102.62125		102.59523				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 18/07/2019 Spot Bond				101.34044		101.30379				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			8.09500	96.25295	8.08500	96.24976				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	29.55608	100.00000	29.50000				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	104.92400	10.00000	104.89700				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>
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TL21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL22 On 04/03/2021 Spot Bond				99.77898		99.75659				0.00	0	0
<b>Total TL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL23 On 05/09/2022 Spot Bond				99.77179		101.91681				0.00	0	0
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL24 On 05/09/2022 Spot Bond			8.61500	101.32175	8.60500	105.84380				0.00	0	0
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL25 On 04/09/2024 Spot Bond			9.14500	101.82190	9.13500	101.84574				0.00	0	0
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL26 On 25/11/2024 Spot Bond				99.92967		99.90613			0.00	0	0
<b>Total TL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TLC02 On 22/03/2018 Spot Bond				101.43149		101.40939			0.00	0	0
<b>Total TLC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TLC03 On 22/03/2018 Spot Bond				103.23738		103.21635			0.00	0	0
<b>Total TLC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			8.34000	109.49005	8.33000	109.48872		019,148,000,000,000.00	122,200,000,000	56,308,800,000	
<b>Total TN20 SPOT</b>								<b>19,148,000,000,000.00</b>	<b>122,200,000,000</b>	<b>56,308,800,000</b>	
<b>Total For TN20</b>								<b>19,148,000,000,000.00</b>	<b>122,200,000,000</b>	<b>56,308,800,000</b>	
TN20/R On 17/09/2020 Spot Bond			100.00000	26.21184	100.00000	26.15320		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	100.00000	100.00000	100.00000		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>	
TN21U On 13/05/2021 Spot Bond			100.00000	18.59517	100.00000	18.55357		0.00	0	0	
<b>Total TN21U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN21U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			9.05500	110.86059	9.04500	110.87939		219,131,000,000,000.00	24,200,000,000	16,146,000,000	
<b>Total TN23 SPOT</b>								<b>19,131,000,000,000.00</b>	<b>24,200,000,000</b>	<b>16,146,000,000</b>	
<b>Total For TN23</b>								<b>19,131,000,000,000.00</b>	<b>24,200,000,000</b>	<b>16,146,000,000</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	14.66457	100.00000	14.63176		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			9.91000	97.97033	9.90000	97.99547		200,182,000,000,000.00	20,200,000,000	25,580,000,000	
<b>Total TN25 SPOT</b>								<b>10,182,000,000,000.00</b>	<b>20,200,000,000</b>	<b>25,580,000,000</b>	
<b>Total For TN25</b>								<b>10,182,000,000,000.00</b>	<b>20,200,000,000</b>	<b>25,580,000,000</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	9.79404	100.00000	9.77212		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			9.99000	95.77508	9.98000	95.80788		0.00	0	2,500,000,000	
<b>Total TN27 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>	
<b>Total For TN27</b>								<b>0.00</b>	<b>0</b>	<b>2,500,000,000</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
TN27/R On 14/11/2027 Spot Bond			100.00000	11.19401	100.00000	11.16897			0.00	0	0
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN30 On 09/10/2030 Spot Bond			10.61000	103.17093	10.62500	103.03918		125,198,000,000,000.00	11,800,000,000	11,700,000,000	
<b>Total TN30 SPOT</b>								<b>125,198,000,000,000.00</b>	<b>11,800,000,000</b>	<b>11,700,000,000</b>	
<b>Total For TN30</b>								<b>125,198,000,000,000.00</b>	<b>11,800,000,000</b>	<b>11,700,000,000</b>	
TN30/R On 09/10/2030 Spot Bond			8.00000	123.57343	8.00000	123.54680		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			11.18000	100.50075	11.15500	100.66955		129,688,000,000,000.00	11,600,000,000	5,800,000,000	
<b>Total TN40 SPOT</b>								<b>129,688,000,000,000.00</b>	<b>11,600,000,000</b>	<b>5,800,000,000</b>	
<b>Total For TN40</b>								<b>129,688,000,000,000.00</b>	<b>11,600,000,000</b>	<b>5,800,000,000</b>	
TN40/R On 09/10/2040 Spot Bond			10.75000	104.01971	10.75000	103.98980		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				100.08135		100.06022		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 15/08/2018 Spot Bond				100.22663		100.19931		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>	
TORQ3 On 15/04/2022 Spot Bond				101.50869		101.48443		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>	
TORQ6 On 15/04/2022 Spot Bond				100.25823		100.22689		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 15/08/2019 Spot Bond				100.19648		100.17292		0.00	0	0	
<b>Total TORQ7 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TORQ7</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TORQ8 On 15/08/2018 Spot Bond				100.20080		100.17670		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 15/08/2018 Spot Bond				100.20726		100.18235		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.92400	10.00000	104.89700			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				101.20428		101.18235			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				101.29850		101.27637			0.00	0	0
<b>Total TPDA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 30/11/2018 Spot Bond				100.26625		100.24547			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			8.51500	104.60140	8.50500	104.60191			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>
TRA2A: On 14/12/2018 Spot Bond				101.68199		101.65862			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 14/12/2020 Spot Bond				101.76125		101.73675			0.00	0	0
<b>Total TRA2A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond			8.64500	104.36739	8.63500	104.36801			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				101.68392		101.66053			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				101.76125		101.73675			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			8.44500	104.91891	8.43500	104.92012			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 14/12/2020 Spot Bond				101.86257		101.83624			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2B: On 14/12/2020 Spot Bond				101.93536		101.90836				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 14/12/2020 Spot Bond				102.13836		102.10845				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				102.21567		102.18464				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 14/12/2020 Spot Bond				102.71772		102.67945				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				102.71772		102.67945				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>
TRA3A: On 14/11/2018 Spot Bond				100.20125		100.17986				0.00	0	0
<b>Total TRA3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2020 Spot Bond				100.21921		100.19581				0.00	0	0
<b>Total TRA3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond				100.22465		100.20065				0.00	0	0
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B: On 14/11/2022 Spot Bond				100.25936		100.23148				0.00	0	0
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2019 Spot Bond				101.74457		101.72051				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>
TRAA4: On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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 14/06/2019 Spot Bond				102.20852		102.18460				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAB21 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 14/06/2019 Spot Bond				101.79043		101.76551			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 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 14/06/2019 Spot Bond				103.76737		103.74201			0.00	0	0
<b>Total TRAD1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 14/06/2019 Spot Bond				104.44828		104.41439			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>
TRAE21 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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>
TSP221 On 26/04/2018 Spot Bond				98.66510		98.64356			0.00	0	0
<b>Total TSP221 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP221</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP222 On 10/05/2018 Spot Bond				98.36136		98.33980			0.00	0	0
<b>Total TSP222 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP222</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP224 On 24/05/2018 Spot Bond				98.06475		98.04324			0.00	0	0
<b>Total TSP224 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP224</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP226 On 07/06/2018 Spot Bond				97.78278		97.76146				0.00	0	0
<b>Total TSP226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP227 On 21/06/2018 Spot Bond				97.47790		97.45671				0.00	0	0
<b>Total TSP227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
TUHF0 On 26/01/2020 Spot Bond				100.80634		100.77817				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>
TWC25 On 13/04/2018 Spot Bond				100.91833		100.89746				0.00	0	0
<b>Total TWC257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 28/02/2018 Spot Bond				101.76404		101.74329				0.00	0	0
<b>Total TWC258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 18/04/2018 Spot Bond				100.91833		100.89746				0.00	0	0
<b>Total TWC259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC26 On 20/04/2018 Spot Bond				100.75156		100.73068				0.00	0	0
<b>Total TWC260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC26 On 25/04/2018 Spot Bond				100.66718		100.64633				0.00	0	0
<b>Total TWC261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC26 On 30/04/2018 Spot Bond				100.52007		100.49927				0.00	0	0
<b>Total TWC262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC26 On 14/05/2018 Spot Bond				100.22913		100.20830				0.00	0	0
<b>Total TWC263 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC263</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC26 On 17/05/2018 Spot Bond				100.14581		100.12498				0.00	0	0
<b>Total TWC264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21 On 02/03/2021 Spot Bond			8.51500	105.50906	8.50500	105.51186			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			10.06000	111.98826	10.05000	112.01461			0.00	0	0
<b>Total UG26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA4U On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB4U On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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>
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC21 On 06/03/2018 Spot Bond				103.62123		103.59993				0.00	0	0
<b>Total VKC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC22 On 29/03/2018 Spot Bond				101.20002		101.17848				0.00	0	0
<b>Total VKC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC23 On 20/08/2018 Spot Bond				100.06314	100.00000	100.00000				0.00	8,000,000,000	14,000,000,000
<b>Total VKC23 SPOT</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>14,000,000,000</b>
<b>Total For VKC23</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>14,000,000,000</b>
VKC24 On 20/02/2019 Spot Bond				100.06889	100.00000	100.00000				0.00	24,610,000,000	10,200,000,000
<b>Total VKC24 SPOT</b>										<b>0.00</b>	<b>24,610,000,000</b>	<b>10,200,000,000</b>
<b>Total For VKC24</b>										<b>0.00</b>	<b>24,610,000,000</b>	<b>10,200,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01L On 01/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>
VKE05 On 28/03/2018 Spot Bond				101.40397		101.38166			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				100.49377		100.47242			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				101.86109		101.83746			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				101.64865		101.62506			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>
VKE09 On 08/07/2020 Spot Bond				101.21124		101.18751			0.00	0	0
<b>Total VKE09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE10 On 08/07/2022 Spot Bond				101.14601		101.12175			0.00	0	0
<b>Total VKE10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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>
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR711L On 28/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR711U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR711U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR713L On 18/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR713U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR713U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR714U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR714U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VR715L On 25/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR715U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR715U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VRI712 On 11/12/2018 Spot Bond				101.60853		101.58718			0.00	0	0
<b>Total VRI712 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VRI712</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 10/10/2020 Spot Bond				101.21488		101.19185			0.00	0	0
<b>Total WHL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total WHL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total WHL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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			2.73000	251.72967	2.78000	251.64793		546,000,000,000.00		200,000,000	50,000,000
<b>Total WS05 SPOT</b>								<b>546,000,000,000.00</b>		<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For WS05</b>								<b>546,000,000,000.00</b>		<b>200,000,000</b>	<b>50,000,000</b>
WSP3 On 28/05/2019 Spot Bond			7.41500	104.01579	7.41000	104.00088			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			7.38500	105.44801	7.37500	105.44784			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			7.76500	105.63892	7.75500	105.64567			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/R203 On 28/05/2021 Spot Bond			100.00000	17.40869	100.00000	17.36974			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			6.80000	89.87327	6.79500	89.86362			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>

Contract Details	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 SPOT</b>									<b>1.71e+017</b>	<b>120,669,668,428,700</b>	<b>101,601,773,859</b>
<b>Total for SPOT :</b>									<b>1.71e+017</b>	<b>669,668,428,700</b>	<b>101,601,773,859</b>
<b>Total Futures</b>									<b>1.71e+017</b>	<b>669,668,433,288</b>	<b>101,602,855,866</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>103,764</b>
<b>Grand Total:</b>									<b>1.71e+017</b>	<b>669,668,433,288</b>	<b>101,602,959,630</b>