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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/04/2018

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			10.15789	80.63117	10.15376	80.65810			0.00	0	9,466
ES33 On 02/08/2018 Bond Future			10.24457	82.07191	10.24025	82.09965			0.00	0	0
ES33 On 01/11/2018 Bond Future			10.33459	79.76839	10.33023	79.79595			0.00	0	0
ES33 On 07/02/2019 Bond Future			10.43403	81.35307	10.42914	81.38346			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			6,472.58000	6.47258	6,445,650		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			6,530.08000	6.53008	6,503,150		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			6,415.01000	6.41501	6,388,080		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			5,540.88000	5.54088	5,513,140		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			5,598.57000	5.59857	5,570,830		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			5,483.13000	5.48313	5,455,390		0.00	0	0

Contract Details	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 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>9,466</b>
ES42 On 03/05/2018 Bond Future			10.31221	84.30037	10.31814	84.25511				0.00	0	7,957
ES42 On 02/08/2018 Bond Future			10.39508	85.80662	10.40114	85.76101				0.00	0	0
ES42 On 01/11/2018 Bond Future			10.48000	83.09942	10.48636	83.05226				0.00	0	0
ES42 On 07/02/2019 Bond Future			10.57055	84.75023	10.57681	84.70450				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			135.08076	135.08076	135.31346	135.31346				0.00	0	1,033
I2025 On 02/08/2018 Bond Future			136.15745	136.15745	136.39365	136.39365				0.00	0	0
I2025 On 01/11/2018 Bond Future			138.64861	138.64861	138.88956	138.88956				0.00	0	0
I2025 On 07/02/2019 Bond Future			140.03956	140.03956	140.29760	140.29760				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	133.21	Call			2,103.46000	2.10346	1,870,760			0.00	0	0
I2025 On 03/05/2018 Bond Future	133.21	Put			0.00000	0.00000	0,000			0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Call			2,093.46000	2.09346	1,860,760			0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Put			0.00000	0.00000	0,000			0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Call			2,113.46000	2.11346	1,880,760			0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Put			0.00000	0.00000	0,000			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			266.35000	0.26635	502,550			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			276.35000	0.27635	512,550			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			256.35000	0.25635	492,550			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			102.90292	102.90292	103.01466	103.01466				0.00	0	1,370
I2029 On 02/08/2018 Bond Future			104.77392	104.77392	104.88788	104.88788				0.00	0	0
I2029 On 01/11/2018 Bond Future			105.64133	105.64133	105.76100	105.76100				0.00	0	0
I2029 On 07/02/2019 Bond Future			107.77825	107.77825	107.90285	107.90285				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			108.20871	108.20871	108.32618	108.32618				0.00	0	6,055
I2033 On 02/08/2018 Bond Future			110.17608	110.17608	110.29596	110.29596				0.00	0	1,515
I2033 On 01/11/2018 Bond Future			111.07086	111.07086	111.19475	111.19475				0.00	0	0
I2033 On 07/02/2019 Bond Future			113.31757	113.31757	113.44655	113.44655				0.00	0	0
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	<b>7,570</b>
I2033 On 03/05/2018 Bond Future	107.71	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/05/2018	Bond Future	107.69	Call			636.18000	0.63618	518,710		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			626.18000	0.62618	508,710		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			616.18000	0.61618	498,710		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			355.96000	0.35596	236,080		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			375.96000	0.37596	256,080		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			365.96000	0.36596	246,080		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2033 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,570</b>
I2038	On	03/05/2018	Bond Future			133.07273	133.07273	133.21714	133.21714			0.00	0	8,991
I2038	On	02/08/2018	Bond Future			133.94034	133.94034	134.08662	134.08662			0.00	0	200
I2038	On	01/11/2018	Bond Future			136.39106	136.39106	136.54034	136.54034			0.00	0	0
I2038	On	07/02/2019	Bond Future			137.55952	137.55952	137.72522	137.72522			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,191</b>
I2038	On	03/05/2018	Bond Future	132.29	Call			927.14000	0.92714	782,730		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			947.14000	0.94714	802,730		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			937.14000	0.93714	792,730		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	0,000		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			443.38000	0.44338	589,660		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			453.38000	0.45338	599,660		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			463.38000	0.46338	609,660		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>9,191</b>
I2046	On	03/05/2018	Bond Future			126.07399	126.07399	126.21030	126.21030			0.00	0	10,874
I2046	On	02/08/2018	Bond Future			128.36638	128.36638	128.50547	128.50547			0.00	0	43
I2046	On	01/11/2018	Bond Future			129.06563	129.06563	129.21306	129.21306			0.00	0	0
I2046	On	07/02/2019	Bond Future			131.67635	131.67635	131.82969	131.82969			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,917</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			1,729.70000	1.72970	1,866,010		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	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
I2046	On	03/05/2018	Bond Future	127.95	Put			1,739.70000	1.73970	1,876,010		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			1,719.70000	1.71970	1,856,010		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			274.53000	0.27453	413,620		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			284.53000	0.28453	423,620		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			264.53000	0.26453	403,620		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>10,917</b>
I2050	On	03/05/2018	Bond Future			133.52696	133.52696	133.67140	133.67140			0.00	0	9,788
I2050	On	02/08/2018	Bond Future			134.22674	134.22674	134.36944	134.36944			0.00	0	0
I2050	On	01/11/2018	Bond Future			136.68284	136.68284	136.82833	136.82833			0.00	0	0
I2050	On	07/02/2019	Bond Future			137.67555	137.67555	137.83910	137.83910			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,788</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			1,948.60000	1.94860	2,093,040		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			1,958.60000	1.95860	2,103,040		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			1,938.60000	1.93860	2,083,040		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			3,160.56000	3.16056	3,303,260		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			3,170.56000	3.17056	3,313,260		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			3,150.56000	3.15056	3,293,260		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>9,788</b>
R186	On	03/05/2018	Bond Future			8.08335	118.75964	8.07870	118.79083		6.23	199,516,195.20	1,680	181,573
R186	On	02/08/2018	Bond Future			8.12034	115.58319	8.11541	115.61542		6.94	0.00	0	643
R186	On	01/11/2018	Bond Future			8.15461	117.67488	8.14960	117.70680		7.00	0.00	0	0
R186	On	07/02/2019	Bond Future			8.18855	114.70625	8.18278	114.74198		7.42	16,861,818.75	147	147
<b>Total R186 Future</b>												<b>216,378,013.95</b>	<b>1,827</b>	<b>182,363</b>
R186	On	03/05/2018	Bond Future	8.35	Put			151.62000	0.15162	123,140	6.55	0.00	0	500
R186	On	03/05/2018	Bond Future	8.50	Put			53.96000	0.05396	38,600	6.74	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.25	Call			1,421.18000	1.42118	1,353,350	6.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.25	Put			279.65000	0.27965	243,010	6.42	0.00	0	3,500
R186	On	03/05/2018	Bond Future	7.85	Put			1,708.18000	1.70818	1,701,690	5.98	0.00	0	0

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	7.85	Call			160.62000	0.16062	122,940	5.98	0.00	0	500
R186	On	03/05/2018	Bond Future	8.35	Call			1,952.66000	1.95266	1,892,990	6.55	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Call			449.26000	0.44926	387,320	6.13	0.00	0	0
R186	On	03/05/2018	Bond Future	8.45	Put			77.24000	0.07724	57,840	6.67	0.00	0	0
R186	On	03/05/2018	Bond Future	8.45	Call			2,532.77000	2.53277	2,482,180	6.67	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Call			4,081.41000	4.08141	4,045,450	6.99	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Put			11.32000	0.01132	6,550	6.99	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Call			2,834.87000	2.83487	2,788,320	6.74	0.00	0	0
R186	On	03/05/2018	Bond Future	9.19	Call			7,147.06000	7.14706	7,115,800	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Call			5,027.31000	5.02731	4,994,500	7.18	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Put			3.13000	0.00313	1,510	7.18	0.00	0	4,745
R186	On	03/05/2018	Bond Future	8.40	Put			109.02000	0.10902	85,160	6.61	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.40	Call			2,237.93000	2.23793	2,182,880	6.61	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Put			978.75000	0.97875	948,000	6.13	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000	7.49	0.00	0	3,200
R186	On	03/05/2018	Bond Future	8.69	Put			12.29000	0.01229	7,200	6.98	0.00	0	0
R186	On	03/05/2018	Bond Future	8.69	Call			4,018.39000	4.01839	3,982,110	6.98	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Call			10,348.91000	10.34891	10,317,720	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Put			0.00000	0.00000	0,000	7.49	0.00	0	10,640
R186	On	03/05/2018	Bond Future	9.19	Put			0.10000	0.00010	0,030	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			1.82000	0.00182	0,810	7.25	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			0.02000	0.00002	0,010	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Call			7,822.12000	7.82212	7,790,920	7.49	0.00	0	1,093
R186	On	03/05/2018	Bond Future	10.14	Call			12,797.00000	12.79700	12,765,810	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			0.00000	0.00000	0,000	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Call			10,526.35000	10.52635	10,495,160	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			5,467.38000	5.46738	5,435,250	7.27	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			1.67000	0.00167	0,730	7.27	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			5,530.12000	5.53012	5,498,060	7.28	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			1.52000	0.00152	0,650	7.28	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			5,404.60000	5.40460	5,372,400	7.25	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			1,393.90000	1.39390	1,383,310	7.10	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			2,269.66000	2.26966	2,226,840	7.10	0.00	0	3,020
R186	On	02/08/2018	Bond Future	7.50	Put			4,470.46000	4.47046	4,483,810	6.40	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			351.67000	0.35167	332,790	6.40	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.47	Call			3,210.20000	3.21020	3,165,550	7.33	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			921.73000	0.92173	909,310	7.33	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			3,256.02000	3.25602	3,211,340	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			903.89000	0.90389	891,440	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			3,164.41000	3.16441	3,119,790	7.31	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			939.65000	0.93965	927,260	7.31	0.00	0	0

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	01/11/2018	Bond Future	7.96	Put			3,054.25000	3.05425	3,055,010	6.83	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			1,837.60000	1.83760	1,806,440	6.83	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			1,646.66000	1.64666	1,640,630	7.23	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			3,602.52000	3.60252	3,564,570	7.23	0.00	0	5,000
R186	On	01/11/2018	Bond Future	9.14	Put			655.12000	0.65512	647,580	7.83	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			3,894.18000	3.89418	3,855,720	7.29	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			3,936.67000	3.93667	3,898,140	7.30	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			1,503.31000	1.50331	1,496,770	7.29	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			1,483.84000	1.48384	1,477,230	7.30	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			3,851.87000	3.85187	3,813,470	7.28	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			1,523.01000	1.52301	1,516,530	7.28	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			6,744.66000	6.74466	6,705,200	7.83	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			3,024.29000	3.02429	3,026,100	7.42	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			3,164.30000	3.16430	3,130,260	7.43	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			2,995.88000	2.99588	2,997,570	7.43	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			3,197.90000	3.19790	3,163,730	7.43	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			2,967.69000	2.96769	2,969,250	7.43	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			3,130.88000	3.13088	3,096,960	7.42	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>52,218</b>
<b>Total For R186</b>												<b>216,378,013.95</b>	<b>1,827</b>	<b>234,581</b>
R197	On	03/05/2018	Bond Future			308.71949	308.71949	309.35918	309.35918			0.00	0	2,388
R197	On	02/08/2018	Bond Future			307.16879	307.16879	307.79000	307.79000			0.00	0	0
R197	On	01/11/2018	Bond Future			312.78900	312.78900	313.42000	313.42000			0.00	0	0
R197	On	07/02/2019	Bond Future			311.75700	311.75700	312.45000	312.45000			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,388</b>
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			4,909.18000	4.90918	4,269,490		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			4,899.18000	4.89918	4,259,490		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			4,919.18000	4.91918	4,279,490		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			248.71089	248.71089	248.98124	248.98124		3.97	0.00	0	23,110
R202	On	02/08/2018	Bond Future			249.42811	249.42811	249.69000	249.69000			26,938,235.88	108	108
R202	On	01/11/2018	Bond Future			253.99186	253.99186	254.26000	254.26000			0.00	0	0
R202	On	07/02/2019	Bond Future			255.22079	255.22079	255.52000	255.52000			0.00	0	0
<b>Total R202 Future</b>												<b>26,938,235.88</b>	<b>108</b>	<b>23,218</b>
R202	On	03/05/2018	Bond Future	247.48	Call			1,996.73000	1.99673	1,733,340	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			495.49000	0.49549	502,450	4.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2018	Bond Future	247.49	Call			1,989.66000	1.98966	1,726,480	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			498.42000	0.49842	505,590	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			2,003.81000	2.00381	1,740,210	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			492.57000	0.49257	499,320	4.68	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>26,938,235.88</b>	<b>108</b>	<b>23,218</b>
R2023	On	03/05/2018	Bond Future			7.50867	102.39626	7.50373	102.41603		3.97	0.00	0	71,633
R2023	On	02/08/2018	Bond Future			7.52277	104.22585	10.40000	10.40000		3.95	0.00	0	0
R2023	On	01/11/2018	Bond Future			7.53828	102.18539	10.49000	10.49000		3.95	0.00	0	0
R2023	On	07/02/2019	Bond Future			7.54918	104.21548	10.58000	10.58000		3.75	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>71,633</b>
R2023	On	03/05/2018	Bond Future	8.27	Call			3,012.56000	3.01256	2,992,360	4.51	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			0.75000	0.00075	0,320	4.51	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			6,484.03000	6.48403	6,464,260	4.68	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			0.00000	0.00000	0,000	4.68	0.00	0	2,500
R2023	On	03/05/2018	Bond Future	8.28	Call			3,051.05000	3.05105	3,030,890	4.52	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			0.67000	0.00067	0,280	4.52	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			3,089.53000	3.08953	3,069,410	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			0.60000	0.00060	0,250	4.53	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Put			0.00000	0.00000	0,000	4.46	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Call			0.00000	0.00000	10,308,450	4.46	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Put			0.00000	0.00000	0,000	4.46	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Call			0.00000	0.00000	10,341,960	4.46	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Put			0.00000	0.00000	0,000	4.46	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Call			0.00000	0.00000	10,274,920	4.46	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			0.00000	0.00000	10,411,560	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.00000	0.00000	0,510	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			0.00000	0.00000	10,347,790	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.00000	0.00000	0,550	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			0.00000	0.00000	10,379,680	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.00000	0.00000	0,530	4.49	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			0.00000	0.00000	9,849,280	4.41	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			0.00000	0.00000	8,070	4.41	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			0.00000	0.00000	9,788,920	4.41	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			0.00000	0.00000	8,480	4.41	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			0.00000	0.00000	9,819,100	4.41	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			0.00000	0.00000	8,270	4.41	0.00	0	0
<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>74,133</b>
R2030	On	03/05/2018	Bond Future			8.46946	98.67462	8.46489	98.70742		8.38	0.00	0	93,910

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			8.51368	96.43220	8.50888	96.46607		9.35	0.00	0	127
R2030	On	01/11/2018	Bond Future			8.55160	98.17724	8.54675	98.21092		9.51	0.00	0	0
R2030	On	07/02/2019	Bond Future			8.59063	96.11796	8.58519	96.15506		10.14	0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>94,037</b>
R2030	On	03/05/2018	Bond Future	9.51	Call			7,126.93000	7.12693	7,093,840	10.08	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.45000	0.00045	0,160	10.08	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			6,997.46000	6.99746	6,964,310	10.06	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.55000	0.00055	0,200	10.06	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			7,062.24000	7.06224	7,029,110	10.08	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			0.51000	0.00051	0,180	10.08	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			6,740.71000	6.74071	6,695,710	10.70	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			330.65000	0.33065	319,520	10.70	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			6,798.30000	6.79830	6,753,400	10.71	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Put			976.04000	0.97604	961,290	9.92	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			3,752.20000	3.75220	3,703,580	9.92	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			6,971.23000	6.97123	6,926,640	10.75	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			323.95000	0.32395	312,920	10.71	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			6,683.32000	6.68332	6,638,210	10.68	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			304.39000	0.30439	293,670	10.75	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.45	Put			337.60000	0.33760	326,360	10.68	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			1,983.04000	1.98304	1,972,630	9.36	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			1,990.95000	1.99095	1,946,670	9.36	0.00	0	7,850
R2030	On	01/11/2018	Bond Future	8.60	Call			2,954.51000	2.95451	2,915,930	9.51	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			2,585.58000	2.58558	2,580,680	9.51	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			2,879.67000	2.87967	2,841,370	9.49	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			2,649.09000	2.64909	2,644,470	9.49	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			2,916.97000	2.91697	2,878,530	9.50	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			2,617.18000	2.61718	2,612,420	9.50	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			3,648.29000	3.64829	3,611,030	10.16	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			3,411.20000	3.41120	3,411,040	10.16	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			3,685.32000	3.68532	3,647,930	10.17	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			3,380.27000	3.38027	3,379,980	10.17	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			3,722.87000	3.72287	3,685,360	10.18	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			3,349.91000	3.34991	3,349,500	10.18	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>117,587</b>
R2032	On	03/05/2018	Bond Future			8.64409	97.68976	8.64454	97.68623		9.47	0.00	0	60,170
R2032	On	02/08/2018	Bond Future			8.68698	99.43529	8.68739	99.43212		10.14	0.00	0	2
R2032	On	01/11/2018	Bond Future			8.72955	97.07944	8.73007	97.07549		10.73	0.00	0	0
R2032	On	07/02/2019	Bond Future			8.77356	99.00808	8.77374	99.00673		10.92	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2032 Future</b>									<b>0.00</b>	<b>0</b>	<b>60,172</b>
R2032 On 03/05/2018 Bond Future	9.71	Call			7,855.93000	7.85593	7,859,090	11.38	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.71	Put			0.56000	0.00056	0,190	11.38	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.72	Call			7,925.26000	7.92526	7,928,460	11.38	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.72	Put			0.50000	0.00050	0,170	11.38	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.70	Call			7,786.53000	7.78653	7,789,650	11.38	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.70	Put			0.62000	0.00062	0,210	11.38	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.67	Call			7,547.56000	7.54756	7,533,760	11.62	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.67	Put			365.38000	0.36538	348,410	11.62	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.68	Call			7,609.56000	7.60956	7,595,950	11.63	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.68	Put			358.22000	0.35822	341,440	11.63	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.66	Call			7,485.62000	7.48562	7,471,620	11.60	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.66	Put			372.68000	0.37268	355,510	11.60	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.76	Call			3,190.97000	3.19097	3,170,150	10.69	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.76	Put			2,963.70000	2.96370	2,938,930	10.69	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.77	Call			3,231.27000	3.23127	3,210,460	10.70	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.77	Put			2,928.23000	2.92823	2,903,470	10.70	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.75	Call			3,150.63000	3.15063	3,129,800	10.68	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.75	Put			2,999.21000	2.99921	2,974,430	10.68	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.81	Call			4,044.70000	4.04470	4,025,850	10.93	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.81	Put			3,773.61000	3.77361	3,753,410	10.93	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.82	Call			4,085.73000	4.08573	4,066,880	10.94	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.82	Put			3,740.06000	3.74006	3,719,860	10.94	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.80	Call			4,003.85000	4.00385	3,985,010	10.92	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.80	Put			3,807.42000	3.80742	3,787,230	10.92	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>60,172</b>
R2035 On 03/05/2018 Bond Future			8.78908	102.38911	8.78450	102.42920		13.54	0.00	0	78,610
R2035 On 02/08/2018 Bond Future			8.83197	104.21857	8.82719	104.25989		14.29	0.00	0	3
R2035 On 01/11/2018 Bond Future			8.87643	101.60799	8.87160	101.64923			0.00	0	0
R2035 On 07/02/2019 Bond Future			8.92365	103.62655	8.91832	103.67145			0.00	0	0
<b>Total R2035 Future</b>									<b>0.00</b>	<b>0</b>	<b>78,613</b>
R2035 On 03/05/2018 Bond Future	8.75	Put			1,476.86000	1.47686	1,395,810	13.78	0.00	0	0
R2035 On 03/05/2018 Bond Future	8.75	Call			1,174.18000	1.17418	1,053,040	13.78	0.00	0	1,000
R2035 On 03/05/2018 Bond Future	9.25	Call			4,124.91000	4.12491	4,044,470	13.66	0.00	0	0
R2035 On 03/05/2018 Bond Future	9.25	Put			168.69000	0.16869	128,340	13.66	0.00	0	1,000
R2035 On 03/05/2018 Bond Future	9.90	Call			9,106.18000	9.10618	9,064,870	13.97	0.00	0	0
R2035 On 03/05/2018 Bond Future	9.90	Put			2.08000	0.00208	0,860	13.97	0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Call			9,181.98000	9.18198	9,140,760	13.98	0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Put			1.92000	0.00192	0,790	13.98	0.00	0	0

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	9.89	Call			9,030.31000	9.03031	8,988,910	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			2.26000	0.00226	0,950	13.97	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			1,310.92000	1.31092	1,285,150	14.50	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			6,292.80000	6.29280	6,225,530	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,353.69000	1.35369	1,327,740	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			6,351.38000	6.35138	6,284,200	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			1,332.07000	1.33207	1,306,210	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			6,410.33000	6.41033	6,343,240	14.50	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			581.73000	0.58173	540,490		0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			412.15000	0.41215	370,910		0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			496.99000	0.49699	455,750		0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			517.73000	0.51773	472,830		0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			350.28000	0.35028	305,380		0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			434.06000	0.43406	389,160		0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			0.00000	0.00000	0,000		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>80,613</b>
R2037	On	03/05/2018	Bond Future			8.88003	98.81561	8.87550	98.85556		10.94	0.00	0	48,650
R2037	On	02/08/2018	Bond Future			8.92722	96.32541	8.92250	96.36654		12.25	0.00	0	731
R2037	On	01/11/2018	Bond Future			8.96885	98.06852	8.96408	98.10965		12.48	0.00	0	0
R2037	On	07/02/2019	Bond Future			9.01247	95.75651	9.00724	95.80108		13.31	0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>49,381</b>
R2037	On	03/05/2018	Bond Future	9.99	Call			9,117.35000	9.11735	9,076,990	13.12	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			0.64000	0.00064	0,230	13.12	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			8,965.77000	8.96577	8,925,320	13.12	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			0.79000	0.00079	0,290	13.12	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			9,041.61000	9.04161	9,001,210	13.12	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			0.71000	0.00071	0,260	13.12	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			8,844.77000	8.84477	8,789,190	14.00	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			409.47000	0.40947	395,020	14.00	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			8,912.83000	8.91283	8,857,390	14.02	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			401.83000	0.40183	387,520	14.02	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			8,776.74000	8.77674	8,721,040	13.98	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			417.24000	0.41724	402,670	13.98	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			3,877.94000	3.87794	3,828,760	12.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/11/2018	Bond Future	9.02	Put			3,397.44000	3.39744	3,389,390	12.51	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			3,925.71000	3.92571	3,876,370	12.53	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			3,359.67000	3.35967	3,351,460	12.53	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			3,830.71000	3.83071	3,781,700	12.50	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			3,435.87000	3.43587	3,427,990	12.50	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			4,323.02000	4.32302	4,320,530	13.28	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			4,764.99000	4.76499	4,718,190	13.25	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			4,401.52000	4.40152	4,399,290	13.25	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			4,810.30000	4.81030	4,763,360	13.27	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			4,362.12000	4.36212	4,359,750	13.27	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			4,855.79000	4.85579	4,808,730	13.28	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>49,381</b>
R204	On	03/05/2018	Bond Future			6.77078	103.75599	6.76338	103.76046		0.33	0.00	0	21,647
<b>Total R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>21,647</b>
R204	On	03/05/2018	Bond Future	7.08	Call			191.48000	0.19148	186,810	0.37	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			0.58000	0.00058	0,380	0.37	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			197.41000	0.19741	192,760	0.38	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			0.49000	0.00049	0,310	0.38	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			203.36000	0.20336	198,730	0.38	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			0.42000	0.00042	0,260	0.38	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>21,647</b>
R2040	On	03/05/2018	Bond Future			8.92990	103.05457	8.93039	103.04988		11.55	0.00	0	45,891
R2040	On	02/08/2018	Bond Future			8.97649	100.38979	8.97695	100.38544		12.95	0.00	0	1,966
R2040	On	01/11/2018	Bond Future			9.01764	102.20647	9.01821	102.20113		13.18	0.00	0	0
R2040	On	07/02/2019	Bond Future			9.06079	99.72595	9.06106	99.72345		14.07	0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>47,857</b>
R2040	On	03/05/2018	Bond Future	8.50	Call			57.88000	0.05788	38,410	10.66	0.00	0	1,011
R2040	On	03/05/2018	Bond Future	10.06	Put			0.74000	0.00074	0,250	13.84	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Put			1.33000	0.00133	0,490	13.84	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Call			9,467.35000	9.46735	9,471,200	13.84	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	9.00	Put			807.84000	0.80784	722,170	11.55	0.00	0	0
R2040	On	03/05/2018	Bond Future	9.00	Call			1,470.76000	1.47076	1,389,780	11.55	0.00	0	1,239
R2040	On	03/05/2018	Bond Future	8.50	Put			4,315.06000	4.31506	4,290,900	10.66	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			10,035.78000	10.03578	10,040,020	13.84	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			0.67000	0.00067	0,220	13.84	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			10,116.55000	10.11655	10,120,830	13.84	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			0.61000	0.00061	0,200	13.84	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			9,954.91000	9.95491	9,959,110	13.84	0.00	0	0

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	02/08/2018	Bond Future	10.03	Call			9,693.09000	9.69309	9,675,910	14.86	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			460.34000	0.46034	438,810	14.86	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			9,763.85000	9.76385	9,746,970	14.86	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			450.06000	0.45006	428,830	14.86	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			9,834.71000	9.83471	9,818,110	14.86	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			439.99000	0.43999	419,040	14.86	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Call			4,272.84000	4.27284	4,246,160	13.16	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			3,696.21000	3.69621	3,664,190	13.16	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			4,323.06000	4.32306	4,296,410	13.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			3,653.61000	3.65361	3,621,620	13.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			4,222.58000	4.22258	4,195,880	13.15	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			3,738.92000	3.73892	3,706,880	13.15	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			5,345.03000	5.34503	5,321,030	14.10	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			4,800.78000	4.80078	4,774,280	14.10	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			5,395.34000	5.39534	5,371,350	14.11	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			4,759.22000	4.75922	4,732,730	14.11	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			5,294.55000	5.29455	5,270,560	14.09	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			4,842.31000	4.84231	4,815,820	14.09	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,750</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>51,607</b>
R2044	On	03/05/2018	Bond Future			8.96960	100.12850	8.97511	100.07451		12.26	0.00	0	28,181
R2044	On	02/08/2018	Bond Future			9.01475	97.53662	9.02037	97.48211		13.74	0.00	0	300
R2044	On	01/11/2018	Bond Future			9.05465	99.30160	9.06050	99.24535		14.00	0.00	0	0
R2044	On	07/02/2019	Bond Future			9.09644	96.88879	9.10218	96.83413		14.96	0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>28,481</b>
R2044	On	03/05/2018	Bond Future	10.10	Call			10,065.00000	10.06500	10,118,370	14.68	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			0.92000	0.00092	0,300	14.68	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			10,146.46000	10.14646	10,199,880	14.68	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			0.84000	0.00084	0,270	14.68	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			9,983.43000	9.98343	10,036,750	14.68	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			1.01000	0.00101	0,340	14.68	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Call			9,766.02000	9.76602	9,792,330	15.69	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			492.42000	0.49242	464,220	15.69	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			9,839.29000	9.83929	9,865,910	15.71	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			483.79000	0.48379	455,900	15.71	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			9,692.89000	9.69289	9,718,880	15.67	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			501.31000	0.50131	472,790	15.67	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			4,464.36000	4.46436	4,464,510	14.05	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			3,800.21000	3.80021	3,744,110	14.05	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			4,517.71000	4.51771	4,518,060	14.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	01/11/2018	Bond Future	9.14	Put			3,758.62000	3.75862	3,702,720	14.07	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			4,411.26000	4.41126	4,411,210	14.04	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			3,842.21000	3.84221	3,785,910	14.04	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			4,890.50000	4.89050	4,839,730	14.92	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			5,583.08000	5.58308	5,587,130	14.94	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			4,847.08000	4.84708	4,796,470	14.94	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			5,481.64000	5.48164	5,485,380	14.91	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			4,933.91000	4.93391	4,882,990	14.91	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			5,532.44000	5.53244	5,536,330	14.92	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>28,481</b>
R2048	On	03/05/2018	Bond Future			8.93831	99.66688	8.93873	99.66260		12.79	0.00	0	90,928
R2048	On	02/08/2018	Bond Future			8.97755	101.44768	8.98000	8.98000		13.74	0.00	0	0
R2048	On	01/11/2018	Bond Future			9.01788	98.85029	9.02000	9.02000		14.63	0.00	0	0
R2048	On	07/02/2019	Bond Future			9.06057	100.81407	9.06000	9.06000		14.95	0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>90,928</b>
R2048	On	03/05/2018	Bond Future	10.06	Call			10,371.96000	10.37196	10,375,580	15.31	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			1.02000	0.00102	0,360	15.31	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			10,455.63000	10.45563	10,459,300	15.31	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			0.93000	0.00093	0,320	15.31	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			10,288.16000	10.28816	10,291,720	15.31	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			1.12000	0.00112	0,400	15.31	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Put			0.00000	0.00000	2,919,220	13.56	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			0.00000	0.00000	2,939,320	13.52	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			0.00000	0.00000	3,015,640	13.52	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Call			0.00000	0.00000	2,991,970	13.54	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			0.00000	0.00000	2,967,230	13.54	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			0.00000	0.00000	3,044,850	13.56	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			0.00000	0.00000	4,168,860	14.54	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			0.00000	0.00000	4,186,860	14.52	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			0.00000	0.00000	4,265,820	14.52	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			0.00000	0.00000	4,238,480	14.53	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			0.00000	0.00000	4,217,250	14.53	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			0.00000	0.00000	4,290,110	14.54	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			0.00000	0.00000	5,398,940	14.90	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			0.00000	0.00000	5,404,590	14.90	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			0.00000	0.00000	5,450,680	14.91	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			0.00000	0.00000	5,357,210	14.91	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			0.00000	0.00000	5,347,770	14.89	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			0.00000	0.00000	5,452,710	14.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>90,928</b>
R207	On	03/05/2018	Bond Future			6.91930	102.76705	6.91367	102.77591		1.01	0.00	0	22,185
R207	On	02/08/2018	Bond Future			6.86732	100.96191	6.86000	6.86000		0.98	0.00	0	0
R207	On	01/11/2018	Bond Future			6.75486	102.78898	6.75000	6.75000		0.90	0.00	0	0
R207	On	07/02/2019	Bond Future			6.53268	101.18550	6.52000	6.52000		0.79	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,185</b>
R207	On	03/05/2018	Bond Future	7.57	Call			1,026.87000	1.02687	1,018,000	1.25	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			0.02000	0.00002	0,010	1.25	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			1,042.41000	1.04241	1,033,540	1.26	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			0.02000	0.00002	0,010	1.26	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			1,011.34000	1.01134	1,002,460	1.25	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			0.03000	0.00003	0,010	1.25	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Call			0.00000	0.00000	207,400	0.97	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			0.00000	0.00000	217,300	0.97	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			0.00000	0.00000	214,770	0.97	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			0.00000	0.00000	211,150	0.97	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			0.00000	0.00000	200,160	0.97	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			0.00000	0.00000	223,590	0.97	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			0.00000	0.00000	273,000	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			0.00000	0.00000	267,180	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			0.00000	0.00000	260,570	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			0.00000	0.00000	277,390	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			0.00000	0.00000	266,750	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			0.00000	0.00000	272,250	0.89	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			0.00000	0.00000	277,360	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			0.00000	0.00000	288,610	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			0.00000	0.00000	282,480	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			0.00000	0.00000	284,860	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			0.00000	0.00000	272,650	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			0.00000	0.00000	292,770	0.78	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>22,185</b>
R208	On	03/05/2018	Bond Future			7.14947	99.66254	7.14425	99.67590		2.13	0.00	0	36,094
R208	On	02/08/2018	Bond Future			7.13897	101.44330	7.13000	7.13000		2.00	174,583,919.30	1,721	1,721
R208	On	01/11/2018	Bond Future			7.11746	99.87936	7.11000	7.11000		2.00	0.00	0	0
R208	On	07/02/2019	Bond Future			7.07319	101.86361	7.07000	7.07000		1.88	0.00	0	0
<b>Total R208 Future</b>												<b>174,583,919.30</b>	<b>1,721</b>	<b>37,815</b>
R208	On	03/05/2018	Bond Future	7.78	Put			0.39000	0.00039	0,170	2.46	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,636.68000	1.63668	1,623,130	2.46	0.00	0	0

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	03/05/2018	Bond Future	7.79	Put			0.34000	0.00034	0,150	2.46	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,586.61000	1.58661	1,573,010	2.45	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			0.44000	0.00044	0,200	2.45	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,611.65000	1.61165	1,598,070	2.46	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Put			0.00000	0.00000	432,680	1.97	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			0.00000	0.00000	409,970	1.96	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Put			0.00000	0.00000	454,790	1.96	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Call			0.00000	0.00000	422,330	1.97	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Put			0.00000	0.00000	443,520	1.97	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			0.00000	0.00000	435,110	1.97	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			0.00000	0.00000	581,630	2.00	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			0.00000	0.00000	597,740	2.00	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			0.00000	0.00000	593,810	2.01	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			0.00000	0.00000	588,320	2.01	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			0.00000	0.00000	569,870	2.00	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			0.00000	0.00000	607,590	2.00	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			0.00000	0.00000	682,060	1.87	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			0.00000	0.00000	688,240	1.87	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			0.00000	0.00000	693,160	1.87	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			0.00000	0.00000	679,960	1.87	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			0.00000	0.00000	671,400	1.87	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			0.00000	0.00000	696,970	1.87	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>174,583,919.30</b>	<b>1,721</b>	<b>37,815</b>
R209	On	03/05/2018	Bond Future			8.81857	77.72796	8.81397	77.76195		11.43	7,772,796.00	100	88,193
R209	On	02/08/2018	Bond Future			8.85904	79.11673	8.85426	79.15173		12.30	0.00	0	833
R209	On	01/11/2018	Bond Future			8.89909	77.40056	8.89426	77.43559		13.07	0.00	0	0
R209	On	07/02/2019	Bond Future			8.94052	78.93825	8.93524	78.97615		13.45	0.00	0	0
<b>Total R209 Future</b>												<b>7,772,796.00</b>	<b>100</b>	<b>89,026</b>
R209	On	03/05/2018	Bond Future	8.95	Put			428.00000	0.42800	380,770	11.55	0.00	0	0
R209	On	03/05/2018	Bond Future	8.95	Call			1,424.17000	1.42417	1,342,950	11.55	0.00	0	0
R209	On	03/05/2018	Bond Future	9.47	Call			4,651.37000	4.65137	4,610,750	12.75	0.00	0	0
R209	On	03/05/2018	Bond Future	9.47	Put			16.27000	0.01627	9,640	12.75	0.00	0	250
R209	On	03/05/2018	Bond Future	9.77	Call			6,620.20000	6.62020	6,585,270	13.44	0.00	0	0
R209	On	03/05/2018	Bond Future	9.77	Put			1.62000	0.00162	0,680	13.44	0.00	0	250
R209	On	03/05/2018	Bond Future	9.30	Put			53.56000	0.05356	37,300	12.36	0.00	0	0
R209	On	03/05/2018	Bond Future	9.30	Call			3,527.75000	3.52775	3,477,500	12.36	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Call			9,445.18000	9.44518	9,411,180	13.74	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			0.01000	0.00001	0,000	13.74	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			1.90000	0.00190	0,820	13.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2018	Bond Future	9.75	Call			6,490.78000	6.49078	6,455,710	13.39	0.00	0	435
R209	On	03/05/2018	Bond Future	9.19	Put			109.19000	0.10919	83,290	12.10	0.00	0	0
R209	On	03/05/2018	Bond Future	9.19	Call			2,817.51000	2.81751	2,757,620	12.10	0.00	0	250
R209	On	03/05/2018	Bond Future	9.84	Call			7,070.68000	7.07068	7,036,130	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			0.92000	0.00092	0,360	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			8,085.14000	8.08514	8,051,020	13.74	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			0.19000	0.00019	0,060	13.74	0.00	0	11,067
R209	On	03/05/2018	Bond Future	10.73	Call			12,446.87000	12.44687	12,412,880	13.74	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			0.00000	0.00000	0,000	13.74	0.00	0	435
R209	On	03/05/2018	Bond Future	9.85	Call			7,134.71000	7.13471	7,100,190	13.62	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			0.85000	0.00085	0,320	13.62	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			7,198.65000	7.19865	7,164,180	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			0.78000	0.00078	0,300	13.65	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			510.39000	0.51039	496,350	13.71	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			6,095.45000	6.09545	6,046,410	13.71	0.00	0	435
R209	On	02/08/2018	Bond Future	9.43	Call			4,836.29000	4.83629	4,785,510	13.29	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			783.08000	0.78308	767,300	13.29	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			12,761.06000	12.76106	12,724,060	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			89.04000	0.08904	83,810	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,163.11000	1.16311	1,146,990	12.87	0.00	0	500
R209	On	02/08/2018	Bond Future	8.83	Call			2,037.08000	2.03708	1,990,750	12.19	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			2,215.03000	2.21503	2,203,700	12.19	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			10,233.87000	10.23387	10,193,540	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			91.56000	0.09156	86,230	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			10,290.72000	10.29072	10,250,490	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			907.10000	0.90710	873,260	11.61	0.00	0	5,000
R209	On	02/08/2018	Bond Future	8.96	Put			1,787.56000	1.78756	1,773,680	12.41	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			2,556.27000	2.55627	2,507,390	12.41	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.38	Call			10,176.99000	10.17699	10,136,560	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			94.13000	0.09413	88,700	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			3,705.28000	3.70528	3,654,160	12.87	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			24.05000	0.02405	22,050	14.15	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			9,208.94000	9.20894	9,166,590	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			149.02000	0.14902	141,670	14.15	0.00	0	435
R209	On	02/08/2018	Bond Future	8.49	Put			3,715.10000	3.71510	3,715,010	11.66	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			979.03000	0.97903	943,940	11.66	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			3,874.75000	3.87475	3,875,910	11.61	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			76,547.71000	76.54771	76,512,680	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			1,752.95000	1.75295	1,743,250	13.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			4,889.54000	4.88954	4,844,810	13.64	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
R209	On	01/11/2018	Bond Future	1016.00	Call			76,547.72000	76.54772	76,512,690	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			76,547.72000	76.54772	76,512,690	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			8,066.05000	8.06605	8,021,030	14.69	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			807.34000	0.80734	797,350	14.69	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			11,175.27000	11.17527	11,133,900	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			301.33000	0.30133	294,990	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			7,908.10000	7.90810	7,863,000	14.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			837.86000	0.83786	827,790	14.64	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			3,873.57000	3.87357	3,834,450	13.39	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			3,767.69000	3.76769	3,766,470	13.39	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			3,911.49000	3.91149	3,872,240	13.40	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			3,733.99000	3.73399	3,732,640	13.40	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			3,949.28000	3.94928	3,909,920	13.42	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			3,700.26000	3.70026	3,698,800	13.42	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>30,927</b>
<b>Total For R209</b>												<b>7,772,796.00</b>	<b>100</b>	<b>119,953</b>
R210	On	03/05/2018	Bond Future			191.49425	191.49425	191.70294	191.70294			0.00	0	2,159
R210	On	02/08/2018	Bond Future			194.97615	194.97615	195.19000	195.19000			0.00	0	0
R210	On	01/11/2018	Bond Future			196.04332	196.04332	196.27000	196.27000			0.00	0	0
R210	On	07/02/2019	Bond Future			200.00889	200.00889	200.24000	200.24000			0.00	0	0
<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			252.94000	0.25294	44,250		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			242.94000	0.24294	34,250		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			262.94000	0.26294	54,250		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R210 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>2,159</b>
R212	On	03/05/2018	Bond Future			155.38475	155.38475	155.55524	155.55524			0.00	0	4,755
R212	On	02/08/2018	Bond Future			156.10810	156.10810	156.28000	156.28000			0.00	0	0
R212	On	01/11/2018	Bond Future			158.96438	158.96438	159.14000	159.14000			0.00	0	0
R212	On	07/02/2019	Bond Future			160.02590	160.02590	160.22000	160.22000			0.00	0	0
<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			1,265.24000	1.26524	1,094,750		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			1,255.24000	1.25524	1,084,750		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/05/2018	Bond Future	154.28	Call			1,275.24000	1.27524	1,104,750		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			8.54831	89.38017	8.54369	89.41281		9.18	0.00	0	45,155
R213	On	02/08/2018	Bond Future			8.58732	90.97717	8.58248	91.01090		9.87	0.00	0	1
R213	On	01/11/2018	Bond Future			8.62804	89.07690	8.62315	89.11050		10.46	0.00	0	0
R213	On	07/02/2019	Bond Future			8.67095	90.84657	8.66551	90.88336		10.73	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>45,156</b>
R213	On	03/05/2018	Bond Future	9.57	Call			6,867.84000	6.86784	6,834,840	10.98	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			0.57000	0.00057	0,210	10.98	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			6,931.04000	6.93104	6,898,070	10.99	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			0.52000	0.00052	0,190	10.99	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			6,804.56000	6.80456	6,771,530	10.96	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			0.62000	0.00062	0,230	10.96	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Call			4,088.63000	4.08863	4,040,340	10.55	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			843.08000	0.84308	828,520	10.55	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			4,139.12000	4.13912	4,090,860	10.57	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			827.35000	0.82735	812,820	10.57	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			4,038.33000	4.03833	3,990,030	10.54	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			859.07000	0.85907	844,500	10.54	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call			2,873.82000	2.87382	2,835,470	10.53	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			2,689.54000	2.68954	2,684,790	10.53	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			2,911.54000	2.91154	2,873,050	10.54	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			2,658.76000	2.65876	2,653,870	10.54	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			2,836.32000	2.83632	2,798,120	10.51	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			2,720.61000	2.72061	2,716,010	10.51	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			3,405.88000	3.40588	3,405,580	10.73	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			3,567.04000	3.56704	3,530,180	10.71	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			3,469.08000	3.46908	3,469,010	10.71	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			3,602.84000	3.60284	3,565,870	10.72	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			3,437.36000	3.43736	3,437,180	10.72	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			3,638.81000	3.63881	3,601,720	10.73	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>45,156</b>
R214	On	03/05/2018	Bond Future			8.90825	77.87019	8.91369	77.82735		12.34	0.00	0	44,708
R214	On	02/08/2018	Bond Future			8.94718	79.26153	8.95000	8.95000		13.29	1,188,922.95	15	15
R214	On	01/11/2018	Bond Future			8.98725	77.40261	8.99000	8.99000		14.14	0.00	0	0
R214	On	07/02/2019	Bond Future			9.02963	78.94034	9.04000	9.04000		14.48	0.00	0	0
<b>Total R214 Future</b>												<b>1,188,922.95</b>	<b>15</b>	<b>44,723</b>

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	9.98	Call			7,717.05000	7.71705	7,759,280	14.78	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			0.92000	0.00092	0,310	14.78	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			7,783.34000	7.78334	7,825,610	14.81	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			0.85000	0.00085	0,280	14.81	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			7,650.65000	7.65065	7,692,840	14.76	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			0.99000	0.00099	0,340	14.76	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Call			0.00000	0.00000	2,281,720	13.21	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Put			0.00000	0.00000	2,259,690	13.21	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Call			0.00000	0.00000	2,322,870	13.22	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Put			0.00000	0.00000	2,222,800	13.22	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call			0.00000	0.00000	2,240,920	13.19	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put			0.00000	0.00000	2,297,060	13.19	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call			0.00000	0.00000	3,201,800	14.00	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			0.00000	0.00000	3,180,500	14.00	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			0.00000	0.00000	3,241,870	14.02	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			0.00000	0.00000	3,143,170	14.02	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			0.00000	0.00000	3,161,750	13.99	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			0.00000	0.00000	3,217,960	13.99	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			0.00000	0.00000	4,127,430	14.41	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			0.00000	0.00000	4,047,870	14.41	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			0.00000	0.00000	4,167,500	14.42	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			0.00000	0.00000	4,011,340	14.42	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			0.00000	0.00000	4,087,250	14.39	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			0.00000	0.00000	4,084,410	14.39	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>1,188,922.95</b>	<b>15</b>	<b>44,723</b>
<b>Total for Bond</b>												<b>426,861,888.08</b>	<b>3,771</b>	<b>1,168,774</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23A Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26A Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33A Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2033 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2038 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2046 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 03/05/2018 GOVI			632.53700	632.53700	632.56800	632.56800				12,650,740.00	2	474
GOVI On 02/08/2018 GOVI			643.83900	643.83900	643.87400	643.87400				0.00	0	0
GOVI On 01/11/2018 GOVI			655.49200	655.49200	655.52200	655.52200				0.00	0	0
GOVI On 07/02/2019 GOVI			668.51500	668.51500	668.56400	668.56400				0.00	0	0
<b>Total GOVI Future</b>										<b>12,650,740.00</b>	<b>2</b>	<b>474</b>
GOVI On 03/05/2018 GOVI	590.27	Call			422,980.00000	42.29800	422,670,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Call			422,880.00000	42.28800	422,570,000			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			422,780.00000	42.27800	422,470,000			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 02/08/2018 GOVI	605.71	Call			381,640.00000	38.16400	381,290,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.71	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.72	Call			381,540.00000	38.15400	381,190,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.72	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.70	Call			381,740.00000	38.17400	381,390,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.70	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Call			20,220.00000	2.02200	19,920,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Call			20,120.00000	2.01200	19,820,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2018	GOVI	653.51	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Call			20,320.00000	2.03200	20,020,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.53	Call			20,340.00000	2.03400	19,850,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.53	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Call			20,540.00000	2.05400	20,050,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.52	Call			20,440.00000	2.04400	19,950,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.52	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>12,650,740.00</b>	<b>2</b>	<b>474</b>
<b>Total for GOVI</b>												<b>12,650,740.00</b>	<b>2</b>	<b>474</b>
AL37	On	03/05/2018	Index Future			587.76700	587.76700	587.85300	587.85300			0.00	0	0
AL37	On	02/08/2018	Index Future			598.27000	598.27000	598.36000	598.36000			0.00	0	0
AL37	On	01/11/2018	Index Future			609.09800	609.09800	609.18400	609.18400			0.00	0	0
AL37	On	07/02/2019	Index Future			621.20000	621.20000	621.30400	621.30400			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			693.92300	693.92300	694.07600	694.07600			0.00	0	0
AL7T	On	02/08/2018	Index Future			706.32300	706.32300	706.48100	706.48100			0.00	0	0
AL7T	On	01/11/2018	Index Future			719.10600	719.10600	719.26100	719.26100			0.00	0	0
AL7T	On	07/02/2019	Index Future			733.39400	733.39400	733.57100	733.57100			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			636.12800	636.12800	636.15200	636.15200			0.00	0	805
ALBI	On	02/08/2018	Index Future			647.49500	647.49500	647.52200	647.52200			0.00	0	0
ALBI	On	01/11/2018	Index Future			659.21400	659.21400	659.23600	659.23600			0.00	0	0
ALBI	On	07/02/2019	Index Future			672.31200	672.31200	672.35100	672.35100			0.00	0	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>805</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>805</b>
IGOV	On	03/05/2018	Index Future			261.22800	261.22800	261.32100	261.32100			7,836,840.00	3	1,116
IGOV	On	02/08/2018	Index Future			265.97700	265.97700	266.07300	266.07300			0.00	0	0
IGOV	On	01/11/2018	Index Future			270.84400	270.84400	270.94200	270.94200			0.00	0	0
IGOV	On	07/02/2019	Index Future			276.32300	276.32300	276.42900	276.42900			0.00	0	0
<b>Total IGOV Future</b>												<b>7,836,840.00</b>	<b>3</b>	<b>1,116</b>
<b>Total For IGOV</b>												<b>7,836,840.00</b>	<b>3</b>	<b>1,116</b>
<b>Total for Index</b>												<b>7,836,840.00</b>	<b>3</b>	<b>1,921</b>
JIBAR F	On	18/04/2018	Jibar Future			6.94000	93.06000	6.94000	93.06000			0.00	0	0
JIBAR F	On	20/06/2018	Jibar Future			6.89000	93.11000	6.89000	93.11000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 19/09/2018		Jibar Future	6.77000	93.23000	6.77000	93.23000			0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	6.80000	93.20000	6.80000	93.20000			0.00	0	35,000
JIBAR F On 20/03/2019		Jibar Future	6.86000	93.14000	6.86000	93.14000			0.00	0	0
JIBAR F On 19/06/2019		Jibar Future	6.91000	93.09000	6.91000	93.09000			0.00	0	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>35,000</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>35,000</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>	<b>35,000</b>
10Y ST On 17/12/2025		Interest Rate Swap	93.10000	93.10000	93.12000	93.12000			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	90.00000	90.00000	90.03000	90.03000			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	88.67000	88.67000	88.69000	88.69000			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	90.78000	90.78000	90.79000	90.79000			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	94.55000	94.55000	94.55000	94.55000			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	93.06000	93.06000	93.04000	93.04000			0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	95.08000	95.08000	95.06000	95.06000			0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	98.79000	98.79000	98.76000	98.76000			0.00	0	0
10Y ST On 20/12/2027		Interest Rate Swap	99.08000	99.08000	99.06000	99.06000			0.00	0	0
10Y ST On 22/03/2028		Interest Rate Swap	94.21000	94.21000	94.20000	94.20000			0.00	0	0
10Y ST On 20/06/2028		Interest Rate Swap	99.68000	99.68000	99.67000	99.67000			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 21/06/2018		Interest Rate Swap	99.91000	99.91000	99.91000	99.91000			0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	100.02000	100.02000	100.02000	100.02000			0.00	0	0
1Y STN On 20/12/2018		Interest Rate Swap	100.45000	100.45000	100.44000	100.44000			0.00	0	0
1Y STN On 22/03/2019		Interest Rate Swap	99.41000	99.41000	99.41000	99.41000			0.00	0	0
1Y STN On 20/06/2019		Interest Rate Swap	100.04000	100.04000	100.03000	100.03000			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 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	98.49000	98.49000	98.49000	98.49000			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.83000	98.83000	98.82000	98.82000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.16000	99.16000	99.16000	99.16000			0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.49000	99.49000	99.48000	99.48000			0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	99.82000	99.82000	99.81000	99.81000			0.00	0	0
2Y STN On 20/12/2019		Interest Rate Swap	100.69000	100.69000	100.69000	100.69000			0.00	0	0
2Y STN On 23/03/2020		Interest Rate Swap	98.36000	98.36000	98.36000	98.36000			0.00	0	0
2Y STN On 22/06/2020		Interest Rate Swap	100.15000	100.15000	100.15000	100.15000			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	95.61000	95.61000	95.59000	95.59000			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 16/03/2021 Interest Rate Swap			94.76000	94.76000	94.74000	94.74000			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			93.87000	93.87000	93.85000	93.85000			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			93.96000	93.96000	93.94000	93.94000			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.08000	96.08000	96.07000	96.07000			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			96.14000	96.14000	96.13000	96.13000			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			97.25000	97.25000	97.25000	97.25000			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.39000	99.39000	99.39000	99.39000			0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			100.58000	100.58000	100.58000	100.58000			0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			95.59000	95.59000	95.59000	95.59000			0.00	0	0
5Y STN On 20/06/2023 Interest Rate Swap			99.86000	99.86000	99.87000	99.87000			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>447,349,468.08</b>	<b>3,776</b>	<b>1,206,220</b>
AA05 On 22/03/2019 Spot Bond			8.10500	101.71083	8.10500	101.68888			0.00	0	210,000,000
<b>Total AA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
<b>Total For AA05</b>									<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	98.92057			0.00	1,000,000,000	2,000,000,000
<b>Total AA06 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For AA06</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>2,000,000,000</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			9.19500	100.85744	9.19500	100.83267			0.00	0	10,210,000,000
<b>Total AA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,210,000,000</b>
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>	<b>10,210,000,000</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	105.82400	10.00000	105.79600			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					0.00000	101.81373			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			7.89500	103.62816	7.89500	103.60599			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AB014U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB014U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB015L On 19/11/2019 Spot Bond			10.84000	104.49258	10.84000	104.46212				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>
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	101.38115	11.37000	101.35068				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	101.47628	11.81000	101.44464				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	25.40578	100.00000	25.34894				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	19.25125	100.00000	19.20817				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
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	106.44200	10.00000	106.41400				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			4.00000	4.00000	4.00000	278.88815				0.00	0	20,000,000
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</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>
ABFN0: On 17/03/2020 Spot Bond					0.00000	102.09896				0.00	0	0
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.90457				0.00	0	0
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 28/10/2019 Spot Bond					0.00000	99.65640				0.00	0	0
<b>Total ABFN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 09/04/2019 Spot Bond					0.00000	100.33723				0.00	0	0
<b>Total ABFN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 14/05/2020 Spot Bond					0.00000	102.33018				0.00	85,000,000	1,085,000,000

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 ABFN13 SPOT</b>										<b>0.00</b>	<b>85,000,000</b>	<b>1,085,000,000</b>
<b>Total For ABFN13</b>										<b>0.00</b>	<b>85,000,000</b>	<b>1,085,000,000</b>
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.54874				0.00	0	0
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.84245				0.00	0	0
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.24863				0.00	0	0
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.53865				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					0.00000	100.61293				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					0.00000	101.36289				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					0.00000	101.41665				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					0.00000	102.65787				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					0.00000	102.43573				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					0.00000	99.85128				0.00	0	0
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.02156				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					0.00000	100.02252				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.94500	106.50836	8.94500	106.48262				0.00	0	0
<b>Total ABK1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK10 On 14/02/2020 Spot Bond					0.00000	100.69361				0.00	0	0
<b>Total ABK10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK11 On 20/05/2019 Spot Bond					0.00000	101.94727				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					0.00000	95.48788				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			8.64500	103.88879	8.64500	103.86439				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					0.00000	102.53175				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				100.00000	0.00000	101.44295				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				100.00000	0.00000	102.15784				0.00	0	66,000,000
<b>Total ABK5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>66,000,000</b>
<b>Total For ABK5</b>										<b>0.00</b>	<b>0</b>	<b>66,000,000</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					0.00000	101.20052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABK6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK7 On 03/06/2019 Spot Bond					0.00000	100.03437				0.00	0	0
<b>Total ABK7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK8 On 03/06/2021 Spot Bond					0.00000	95.62071				0.00	0	0
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK9 On 18/11/2019 Spot Bond					0.00000	99.73813				0.00	0	0
<b>Total ABK9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI01 On 07/11/2018 Spot Bond			4.12500	156.25717	4.12500	156.22464				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			5.49500	5.49500	5.49500	138.98567				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	25.15381	100.00000	25.09544				0.00	0	0
<b>Total ABKI02/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			6.97500	99.07965	6.97500	116.16459				0.00	0	0
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	10.05211	100.00000	10.02891				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			8.22000	99.80664	8.22000	113.52552				0.00	0	10,000,000
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.86188	100.00000	7.84382				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					0.00000	88.27864				0.00	0	1,000,000,000
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
ABN05 On 18/04/2021 Spot Bond			3.21000	191.27316	3.21000	191.23828				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			3.07000	3.07000	3.07000	126.86937				0.00	0	0
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN62 On 31/03/2028 Spot Bond			3.04000	3.04000	3.04000	178.86316				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			3.00000	3.00000	3.00000	230.41401				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			9.11000	9.11000	9.11000	95.76310				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>
ABN74 On 09/05/2018 Spot Bond					0.00000	140.38000				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			9.47500	9.47500	9.47500	109.34853				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			8.32000	8.32000	8.32000	96.29153				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					0.00000	101.76684				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					0.00000	116.43968				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			10.02000	10.02000	10.02000	106.11384				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					0.00000	100.95420				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					0.00000	101.94396				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
ABS11 On 09/04/2021 Spot Bond			8.34500	103.05791	8.34500	103.03489			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			8.39500	105.59126	8.39500	105.56728			0.00	0	0
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.08879	9.20000	104.06293			0.00	0	0
<b>Total ABS12/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 14/05/2022 Spot Bond			9.02500	106.32988	9.02500	106.30395		38,280,440,000,000.00	4,241,600,000	1,060,400,000	
<b>Total ABS13 SPOT</b>								<b>18,280,440,000,000.00</b>	<b>4,241,600,000</b>	<b>1,060,400,000</b>	
<b>Total For ABS13</b>								<b>18,280,440,000,000.00</b>	<b>4,241,600,000</b>	<b>1,060,400,000</b>	
ABS14 On 11/11/2020 Spot Bond			8.28500	106.37418	8.28500	106.35033		5,468,100,000,000.00	660,000,000	330,000,000	
<b>Total ABS14 SPOT</b>								<b>5,468,100,000,000.00</b>	<b>660,000,000</b>	<b>330,000,000</b>	
<b>Total For ABS14</b>								<b>5,468,100,000,000.00</b>	<b>660,000,000</b>	<b>330,000,000</b>	
ABS15 On 11/11/2022 Spot Bond			8.79000	107.87740	8.79000	107.85177		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			9.07000	111.69162	9.07000	111.66426		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			9.35500	112.63191	9.35500	112.60347		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			8.96000	104.35153	8.96000	104.32667		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			7.98500	103.52827	7.98500	103.50600		0.00	0	1,710,000,000	
<b>Total ABS6 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,710,000,000</b>	
<b>Total For ABS6</b>								<b>0.00</b>	<b>0</b>	<b>1,710,000,000</b>	
ABS7 On 11/09/2026 Spot Bond			9.42000	97.37336	9.42000	97.34901		5,275,200,000,000.00	560,000,000	4,440,000,000	
<b>Total ABS7 SPOT</b>								<b>5,275,200,000,000.00</b>	<b>560,000,000</b>	<b>4,440,000,000</b>	
<b>Total For ABS7</b>								<b>5,275,200,000,000.00</b>	<b>560,000,000</b>	<b>4,440,000,000</b>	
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.69060	100.00000	9.66927		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			3.05000	3.05000	3.05000	291.87592				0.00	0	0
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			2.47500	149.08352	2.47500	152.05333				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>
ACL047 On 22/10/2018 Spot Bond					0.00000	96.05759				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	106.44200	10.00000	106.41400				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>
ACL097 On 20/12/2025 Spot Bond					0.00000	89.20406				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					0.00000	88.19973				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>
ACL104 On 20/12/2019 Spot Bond			8.52000	8.52000	8.52000	103.06517				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					0.00000	194.18664				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					0.00000	194.18503				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					0.00000	100.78755				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	106.44200	10.00000	106.41400				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>
ACL144 On 20/12/2021 Spot Bond					0.00000	100.78991				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	10.23000	10.23000	100.78932				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			8.92500	8.92500	8.92500	104.13407				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					0.00000	100.78774				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					0.00000	100.74869				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					0.00000	101.49944				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					0.00000	100.78365				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>
ACL187 On 20/09/2020 Spot Bond					0.00000	100.79291				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					0.00000	100.80304				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					0.00000	100.80548				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					0.00000	100.80548				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	100.81875				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					0.00000	100.81875				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					0.00000	135.80192				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					0.00000	136.66355				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>
ACL210 On 20/05/2018 Spot Bond					0.00000	101.30235				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					0.00000	100.74238				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					0.00000	100.69373				0.00	0	0
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond					0.00000	94.80788				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					0.00000	100.73378				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					0.00000	100.73302				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					0.00000	100.78055				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					0.00000	101.67928				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	99.81410				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					0.00000	100.77741				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					0.00000	100.76571				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>
AHF2A On 18/10/2018 Spot Bond					0.00000	99.99996				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					0.00000	99.99995				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					0.00000	99.99992				0.00	0	0
<b>Total AHF2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/04/2019 Spot Bond					0.00000	100.40972				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					0.00000	99.99999				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					0.00000	99.99998				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					0.00000	99.99999				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					0.00000	99.99996				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					0.00000	99.99997				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			7.89500	101.39041	7.89500	101.36908			0.00	0	1,500,000,000
<b>Total AIR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For AIR01</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
AIR02 On 30/04/2023 Spot Bond			9.25000	115.08024	9.25000	115.05165		1,480,000,000,000.00		160,000,000	80,000,000
<b>Total AIR02 SPOT</b>								<b>1,480,000,000,000.00</b>		<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For AIR02</b>								<b>1,480,000,000,000.00</b>		<b>160,000,000</b>	<b>80,000,000</b>
AIR04 On 29/05/2024 Spot Bond			8.92000	105.11451	8.92000	105.08917		892,000,000,000.00		100,000,000	50,000,000
<b>Total AIR04 SPOT</b>								<b>892,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For AIR04</b>								<b>892,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,000</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			9.93500	104.32612	9.93500	104.29819		2,980,500,000,000.00		300,000,000	150,000,000
<b>Total AIR05 SPOT</b>								<b>2,980,500,000,000.00</b>		<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For AIR05</b>								<b>2,980,500,000,000.00</b>		<b>300,000,000</b>	<b>150,000,000</b>
AIRL01 On 30/04/2028 Spot Bond			3.30000	183.71397	3.30000	183.67992		792,000,000,000.00		240,000,000	120,000,000
<b>Total AIRL01 SPOT</b>								<b>792,000,000,000.00</b>		<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For AIRL01</b>								<b>792,000,000,000.00</b>		<b>240,000,000</b>	<b>120,000,000</b>
APF02 On 26/09/2019 Spot Bond					0.00000	101.04402		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					0.00000	102.04090		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total APF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF04 On 21/10/2021 Spot Bond					0.00000	99.88178				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					0.00000	101.29464				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					0.00000	101.32924				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>
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			350,000,000,000,000.00	3,500,000,000	3,500,000,000
<b>Total AS248U SPOT</b>									<b>350,000,000,000,000.00</b>	<b>3,500,000,000</b>	<b>3,500,000,000</b>
<b>Total For AS248U</b>									<b>350,000,000,000,000.00</b>	<b>3,500,000,000</b>	<b>3,500,000,000</b>
ASN01 On 20/03/2019 Spot Bond					0.00000	100.74875			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					0.00000	100.00000			0.00	0	0
<b>Total ASN014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02 On 07/12/2033 Spot Bond			3.25000	249.64707	3.25000	249.60116			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					0.00000	100.06668			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					0.00000	101.63179			0.00	0	0
<b>Total ASN036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 07/12/2033 Spot Bond			3.26500	223.26729	3.26500	223.22613			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					0.00000	100.00000			0.00	0	0
<b>Total ASN041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 16/04/2018 Spot Bond					0.00000	0.00000			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					0.00000	99.88306			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					0.00000	99.71869			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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					0.00000	101.96904			0.00	400,000,000	100,000,000
<b>Total ASN061 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For ASN061</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
ASN06: On 14/05/2018 Spot Bond					0.00000	99.96195			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					0.00000	100.00000			0.00	0	0
<b>Total ASN064 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 01/06/2018 Spot Bond					0.00000	101.28461			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					0.00000	100.93347			0.00	0	0
<b>Total ASN068 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN068</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 07/02/2020 Spot Bond					0.00000	101.73705			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					0.00000	93.02049			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					0.00000	100.87383			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					0.00000	100.75627			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					0.00000	101.22203			0.00	0	2,000,000
<b>Total ASN083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
<b>Total For ASN083</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
ASN08: On 03/09/2020 Spot Bond					0.00000	101.25985			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN084 On 25/09/2018 Spot Bond					0.00000	100.59714				0.00	0	0
<b>Total ASN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN086 On 01/10/2020 Spot Bond					0.00000	115.26049				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN087 On 08/10/2018 Spot Bond					0.00000	100.21096				0.00	0	0
<b>Total ASN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN090 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN091 On 21/10/2020 Spot Bond					0.00000	99.88579				0.00	120,000,000	30,000,000
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
ASN092 On 10/11/2020 Spot Bond					0.00000	101.65219				0.00	120,000,000	30,000,000
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
ASN096 On 20/12/2020 Spot Bond					0.00000	79.65591				0.00	0	0
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111 On 02/12/2020 Spot Bond					0.00000	101.22785				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111 On 07/03/2021 Spot Bond					0.00000	101.09199				0.00	120,000,000	30,000,000
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN115 On 20/12/2020 Spot Bond					0.00000	100.97413				0.00	0	0
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN121 On 20/03/2019 Spot Bond					0.00000	100.76243				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN125 On 24/02/2019 Spot Bond					0.00000	101.30975				0.00	0	0
<b>Total ASN128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN128 On 24/02/2019 Spot Bond					0.00000	101.30346				0.00	0	0
<b>Total ASN129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN129 On 24/02/2019 Spot Bond					0.00000	101.28899				0.00	0	0
<b>Total ASN130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN130 On 03/03/2019 Spot Bond					0.00000	101.14098				0.00	0	0
<b>Total ASN131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN131 On 03/03/2019 Spot Bond					0.00000	101.13205				0.00	0	0
<b>Total ASN132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN132 On 20/12/2020 Spot Bond					0.00000	100.96637				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>
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN135 On 31/12/2018 Spot Bond					0.00000	91.85000				0.00	0	0
<b>Total ASN136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN136 On 31/01/2022 Spot Bond			3.20500	148.18884	3.20500	148.16170				0.00	0	0
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN137 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN140 On 31/12/2018 Spot Bond					0.00000	91.85000				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>
ASN141 On 20/06/2020 Spot Bond					0.00000	102.78701				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN143 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN144 On 20/06/2021 Spot Bond					0.00000	58.51370				0.00	0	0
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN145 On 04/05/2021 Spot Bond					0.00000	101.84397				0.00	520,000,000	130,000,000
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>130,000,000</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>520,000,000</b>	<b>130,000,000</b>
ASN146 On 04/05/2021 Spot Bond					0.00000	101.84397				0.00	0	0
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN147 On 31/01/2022 Spot Bond			3.25000	147.95293	3.25000	147.92565				0.00	0	0
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN149 On 31/05/2021 Spot Bond					0.00000	112.69216				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>
ASN150 On 02/06/2021 Spot Bond					0.00000	101.25333				0.00	480,000,000	120,000,000
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>480,000,000</b>	<b>120,000,000</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>480,000,000</b>	<b>120,000,000</b>
ASN152 On 31/03/2028 Spot Bond			3.94000	165.55328	3.94000	165.51984				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>
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN159 On 08/08/2021 Spot Bond					0.00000	101.79015				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	101.48213				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					0.00000	100.00000				0.00	0	0
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16 On 20/06/2021 Spot Bond					0.00000	100.81870				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					0.00000	100.00000				0.00	0	0
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17 On 02/12/2019 Spot Bond					0.00000	101.17705				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					0.00000	100.00000				0.00	0	0
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17 On 30/07/2018 Spot Bond					0.00000	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					0.00000	100.00000				0.00	0	0
<b>Total ASN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18 On 20/06/2022 Spot Bond					0.00000	100.85932				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					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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					0.00000	100.93428				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					0.00000	92.67055				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					0.00000	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					0.00000	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					0.00000	100.37711				0.00	0	0
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19(On 31/01/2038 Spot Bond			3.55000	110.94466	3.55000	110.92330				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>
ASN19(On 20/06/2022 Spot Bond					0.00000	100.74078				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>
ASN19(On 04/05/2018 Spot Bond					0.00000	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>
ASN19(On 01/07/2022 Spot Bond					0.00000	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>
ASN20(On 25/07/2022 Spot Bond					0.00000	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>
ASN20(On 21/07/2022 Spot Bond					0.00000	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>
ASN20(On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
ASN20: On 20/06/2022 Spot Bond					0.00000	100.74719				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>
ASN20: On 20/06/2022 Spot Bond					0.00000	100.79151				0.00	0	101,700,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>101,700,000</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>101,700,000</b>
ASN20: On 25/08/2022 Spot Bond					0.00000	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>
ASN20: On 24/08/2021 Spot Bond					0.00000	101.51043				0.00	0	0
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 24/08/2025 Spot Bond					0.00000	101.64130				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					0.00000	101.20236				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 02/09/2022 Spot Bond					0.00000	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					0.00000	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					0.00000	101.23775				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					0.00000	100.83975				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					0.00000	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					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
ASN217 On 19/09/2021 Spot Bond					0.00000	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>
ASN218 On 20/09/2022 Spot Bond					0.00000	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>
ASN219 On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN220 On 13/07/2018 Spot Bond					0.00000	100.10664				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>
ASN222 On 25/10/2022 Spot Bond					0.00000	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>
ASN223 On 25/10/2022 Spot Bond					0.00000	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>
ASN225 On 02/05/2018 Spot Bond					0.00000	101.67510				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>
ASN227 On 01/11/2022 Spot Bond					0.00000	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>
ASN228 On 10/11/2022 Spot Bond					0.00000	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>
ASN229 On 10/11/2022 Spot Bond					0.00000	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>
ASN230 On 17/11/2022 Spot Bond					0.00000	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>
ASN231 On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.17021				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN232 On 29/11/2022 Spot Bond					0.00000	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>
ASN234 On 12/12/2022 Spot Bond					0.00000	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>
ASN235 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN236 On 19/12/2022 Spot Bond					0.00000	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>
ASN237 On 18/12/2018 Spot Bond					0.00000	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>
ASN239 On 02/02/2023 Spot Bond					0.00000	100.00000				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>
ASN240 On 02/02/2023 Spot Bond					0.00000	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>
ASN241 On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN242 On 07/03/2019 Spot Bond					0.00000	101.02401				0.00	0	0
<b>Total ASN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN243 On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN244 On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN751 On 20/09/2020 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 ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN89I On 02/10/2018 Spot Bond			100.00000	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					0.00000	100.88237				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			8.29500	101.10864	8.29500	101.08649				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					0.00000	101.28111				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					0.00000	101.22237				0.00	0	0
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			8.92000	104.99655	8.92000	104.97139				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			8.99500	101.61923	8.99500	101.59493			86,352,000,000,000.00		9,600,000,000	2,400,000,000
<b>Total BAW21 SPOT</b>									<b>16,352,000,000,000.00</b>		<b>9,600,000,000</b>	<b>2,400,000,000</b>
<b>Total For BAW21</b>									<b>16,352,000,000,000.00</b>		<b>9,600,000,000</b>	<b>2,400,000,000</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	100.62782	9.30000	100.60296				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					0.00000	101.05435				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					0.00000	101.12800				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					0.00000	101.71335				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAW25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW25</b>										<b>0.00</b>	<b>0</b>	<b>0</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					0.00000	101.46549				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					0.00000	101.37998				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					0.00000	100.45977				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 30/09/2018 Spot Bond					0.00000	101.14017				0.00	600,000,000	300,000,000
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For BAYA39</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.10616				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>
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.45770				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>
BAYA4 On 31/03/2019 Spot Bond					0.00000	100.45781				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>
BAYA5 On 31/03/2019 Spot Bond					0.00000	100.47728				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>
BAYA5 On 31/03/2019 Spot Bond					0.00000	101.43113				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>
BAYA5 On 30/09/2019 Spot Bond					0.00000	101.48485				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.65468				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>
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.13370				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>
BAYA59 On 30/06/2022 Spot Bond			11.44000	109.49398	11.44000	109.46034				0.00	0	0
<b>Total BAYA59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA60 On 30/06/2020 Spot Bond			11.94500	11.94500	11.94500	104.51474				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>
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.49207				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>
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.46375				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>
BAYA63 On 30/11/2020 Spot Bond					0.00000	100.45771				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>
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.46778				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>
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.44764				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>
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.46385				0.00	0	0
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA67 On 31/03/2023 Spot Bond			11.44000	11.44000	11.44000	99.45956				0.00	0	0
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB01 On 30/06/2019 Spot Bond					0.00000	100.58851				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 31/12/2019 Spot Bond					0.00000	100.58830				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/03/2020 Spot Bond					0.00000	100.58840				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 30/09/2020 Spot Bond					0.00000	106.92040				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/06/2020 Spot Bond					0.00000	100.60854				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>
BAYD11 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>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD21 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>
BAYD31 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>
BAYD41 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>
BAYD51 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>
BAYD61 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					0.00000	103.18801				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					0.00000	100.13760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BCJ13 On 20/04/2018 Spot Bond					0.00000	99.95930				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					0.00000	101.55983				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					0.00000	101.59675				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					0.00000	100.98986				0.00	0	0
<b>Total BCJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.63826				0.00	0	0
<b>Total BCJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			8.09000	8.09000	8.09000	202.73513				0.00	0	0
<b>Total BD0205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			8.09000	8.09000	8.09000	203.17110				0.00	0	0
<b>Total BD0206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			8.47500	8.47500	8.47500	97.63766				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>
BD302U On 18/04/2028 Spot Bond			100.00000	8.16571	100.00000	8.14763				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>
BG1A7U 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>
BG1A8U 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>
BG1B2U On 21/11/2032 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 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>
<b>Total For BG1F2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2019 Spot Bond					0.00000	103.00362				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			9.22000	106.83167	9.22000	106.80507				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					0.00000	103.71203				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			9.67000	102.61192	9.67000	102.58516				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			10.44500	103.28553	10.44500	103.25695				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					0.00000	103.64944				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			10.36000	106.47687	10.36000	106.44764				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					0.00000	101.33088				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			10.14500	103.29298	10.14500	103.26521				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					0.00000	102.19585				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			10.92500	109.46276	10.92500	109.43061				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					0.00000	105.59339				0.00	0	30,000,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
BGL13 On 20/08/2021 Spot Bond			9.74500	107.42393	9.74500	107.39571				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					0.00000	105.78189				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					0.00000	103.44684				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					0.00000	101.56622				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					0.00000	101.92037				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					0.00000	101.08117				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					0.00000	101.73108				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>
BGT01 On 12/09/2022 Spot Bond					0.00000	103.53455				0.00	4,000,000	32,000,000



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 BGT01 SPOT</b>										<b>0.00</b>	<b>4,000,000</b>	<b>32,000,000</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>4,000,000</b>	<b>32,000,000</b>
BID05 On 30/06/2019 Spot Bond					0.00000	100.39341				0.00	0	0
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			8.29500	103.28068	8.29500	103.25762				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					0.00000	100.35080				0.00	0	0
<b>Total BID07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID08 On 30/06/2022 Spot Bond					0.00000	100.35890				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>
BPPF01 On 22/03/2020 Spot Bond					0.00000	100.69710				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>
BPPF02 On 17/09/2018 Spot Bond					0.00000	100.77000				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>
BPPF03 On 15/09/2020 Spot Bond					0.00000	100.84027				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>
BPPF04 On 24/10/2018 Spot Bond					0.00000	99.88089				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>
BPPF05 On 22/09/2018 Spot Bond					0.00000	100.60777				0.00	0	0
<b>Total BPPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF06 On 22/03/2019 Spot Bond					0.00000	100.64268				0.00	0	0
<b>Total BPPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF07 On 22/03/2021 Spot Bond					0.00000	100.67167				0.00	0	0
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A11 On 01/12/2022 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 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>
BS2A2L 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>
BS2B1L 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>
BS2C1L 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>
BTC20L On 18/04/2018 Spot Bond					0.00000	100.00000				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>
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.60766				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>
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.60155				0.00	0	0
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1L On 19/11/2018 Spot Bond					0.00000	101.45064				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>
BWZJ1L On 10/11/2019 Spot Bond					0.00000	101.66104				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					0.00000	101.70528				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
<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			10.11500	101.71378	10.11500	101.68666				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					0.00000	103.68317				0.00	0	34,000,000
<b>Total CBL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>34,000,000</b>
<b>Total For CBL13</b>										<b>0.00</b>	<b>0</b>	<b>34,000,000</b>
CBL14 On 01/02/2019 Spot Bond			12.29500	101.87144	12.29500	101.83786				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					0.00000	103.29410				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			11.79500	100.75497	11.79500	100.72307				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					0.00000	103.28063				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			9.24500	102.48159	9.24500	102.45601				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					0.00000	101.66382				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					0.00000	102.01873				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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					0.00000	102.63577			0.00	0	0
<b>Total CBL25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL26 On 06/05/2021 Spot Bond			9.54500	109.07712	9.54500	109.04902			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					0.00000	101.76613			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			9.79500	115.07059	9.79500	115.04037			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			9.42000	114.12684	9.42000	114.09797			0.00	0	600,000,000
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For CCT02</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
CCT03 On 15/03/2025 Spot Bond			9.66000	108.47427	9.66000	108.44646		4,837,728,000,000.00		500,800,000	125,200,000
<b>Total CCT03 SPOT</b>								<b>4,837,728,000,000.00</b>		<b>500,800,000</b>	<b>125,200,000</b>
<b>Total For CCT03</b>								<b>4,837,728,000,000.00</b>		<b>500,800,000</b>	<b>125,200,000</b>
CCT04 On 17/07/2027 Spot Bond			9.62000	105.87373	9.62000	104.41233			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	106.44170	10.00000	106.41390			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					0.00000	100.18534			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	102.12663				0.00	0	0
<b>Total CGR23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond					0.00000	103.50439				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					0.00000	100.71680				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					0.00000	101.58690				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					0.00000	102.19204				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					0.00000	100.58109				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					0.00000	99.86060				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					0.00000	100.86004				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	8.38800	8.38800	100.58791				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>
CGR36 On 02/10/2018 Spot Bond					0.00000	100.35471				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					0.00000	101.69447				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					0.00000	101.97612				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CGR38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond					0.00000	98.61565				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					0.00000	101.21382				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					0.00000	101.39508				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					0.00000	102.74469				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					0.00000	102.21004				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					0.00000	97.88992				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					0.00000	102.36089				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC1U On 21/11/2019 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	102.98620	10.11000	102.95814				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	142.86591	3.14000	142.76889				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			3.17500	3.17500	3.17500	141.94415				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	106.44200	10.00000	106.41400				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	106.44200	10.00000	106.41400				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	98.12911	13.50000	98.09370				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	101.37247	9.35000	101.34688				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			8.72500	101.43117	8.72500	101.40763				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	106.44200	10.00000	106.41400				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					0.00000	101.72695				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			10.39000	101.06578	10.39000	101.03750				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 20/03/2023 Spot Bond			10.91000	97.65046	10.91000	97.62227				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					0.00000	100.85941				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					0.00000	101.69270				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					0.00000	101.97545				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	103.94639	14.56000	103.90513				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					0.00000	100.80102				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					0.00000	100.81272				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					0.00000	100.85776				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					0.00000	100.85043				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					0.00000	100.88134				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					0.00000	119.54410				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					0.00000	101.33845				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 20/12/2023 Spot Bond					0.00000	100.91217				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					0.00000	100.73302				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					0.00000	100.00021				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					0.00000	99.73629				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					0.00000	101.99045				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					0.00000	100.71590				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			9.57000	105.19475	9.57000	105.16803				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					0.00000	100.76848				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					0.00000	102.10959				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			11.71000	106.34837	11.71000	106.31549				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					0.00000	102.18691				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					0.00000	99.80671				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond					0.00000	110.55801				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/09/2023 Spot Bond					0.00000	100.75869				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/06/2019 Spot Bond					0.00000	100.77212				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 20/03/2021 Spot Bond			8.94500	103.14665	8.94500	103.12213				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/06/2019 Spot Bond					0.00000	97.98437				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/03/2024 Spot Bond			10.98000	99.00497	10.98000	98.97622				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/09/2024 Spot Bond			11.00000	100.87677	11.00000	100.84742				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/03/2021 Spot Bond					0.00000	100.84969				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 20/09/2024 Spot Bond			11.50000	103.34077	11.50000	103.30938				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond					0.00000	100.91823				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/03/2021 Spot Bond					0.00000	100.77182				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond					0.00000	99.79472				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond					0.00000	100.81497				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					0.00000	107.14680				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					0.00000	100.77585				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 20/03/2020 Spot Bond					0.00000	100.83062				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					0.00000	101.40027				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					0.00000	101.63788				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					0.00000	101.62931				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					0.00000	100.77574				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond					0.00000	102.39590				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					0.00000	100.77964				0.00	0	0
<b>Total CLN407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 18/07/2020 Spot Bond					0.00000	99.99950				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN409 On 20/09/2020 Spot Bond					0.00000	100.84976				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	100.85365				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					0.00000	99.99949				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					0.00000	102.39163				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					0.00000	100.88087				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					0.00000	99.99938				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					0.00000	100.79528				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					0.00000	100.91978				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>
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	50.78744				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>
CLN420 On 20/12/2020 Spot Bond					0.00000	100.92755				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 26/01/2021 Spot Bond					0.00000	99.74236				0.00	0	0
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546				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					0.00000	103.23581				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					0.00000	113.19431				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					0.00000	102.14093				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					0.00000	101.08264				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					0.00000	128.74890				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					0.00000	117.90227				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					0.00000	119.70634				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					0.00000	121.32108				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					0.00000	129.64640				0.00	0	0
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 20/12/2020 Spot Bond					0.00000	100.84590				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					0.00000	100.81086				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	101.92016				0.00	0	0
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN439 On 20/03/2021 Spot Bond					0.00000	131.03040				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					0.00000	101.46750				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					0.00000	101.50090				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			9.19500	110.23746	9.19500	110.21009				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			3.87500	144.72149	3.87500	144.69236				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			5.92000	106.44088	5.92000	106.41358				0.00	0	0
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN453 On 31/01/2025 Spot Bond			5.56000	108.80629	5.56000	108.77943				0.00	0	0
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN454 On 04/05/2021 Spot Bond					0.00000	101.40681				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					0.00000	100.94482				0.00	0	0
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN456 On 17/11/2021 Spot Bond					0.00000	101.51889				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					0.00000	101.92054				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN46( On 29/11/2021 Spot Bond					0.00000	101.29566				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>
CLN46 On 15/02/2022 Spot Bond					0.00000	103.20918				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>
CLN46 On 16/02/2022 Spot Bond			10.11500	104.77030	10.11500	104.74174				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>
CLN46 On 13/03/2022 Spot Bond			9.32000	103.32071	9.32000	103.29514				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>
CLN46 On 14/03/2020 Spot Bond					0.00000	100.89159				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>
CLN46 On 21/02/2024 Spot Bond					0.00000	101.50056				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>
CLN46 On 27/03/2020 Spot Bond					0.00000	100.57219				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>
CLN46 On 28/03/2020 Spot Bond					0.00000	100.56534				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>
CLN46 On 28/03/2022 Spot Bond					0.00000	100.58804				0.00	0	0
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47( On 07/05/2018 Spot Bond					0.00000	101.64179				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					0.00000	101.40081				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					0.00000	101.65187				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN472 On 23/06/2021 Spot Bond					0.00000	101.47133				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>
CLN475 On 20/09/2020 Spot Bond					0.00000	100.85365				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>
CLN476 On 29/11/2021 Spot Bond			100.00000	17.71329	100.00000	17.67365				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>
CLN477 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>
CLN480 On 07/06/2022 Spot Bond					0.00000	101.46568				0.00	0	0
<b>Total CLN481 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN481</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN481 On 20/05/2021 Spot Bond					0.00000	101.51924				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					0.00000	102.33563				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					0.00000	101.70098				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			9.04500	105.50623	9.04500	105.48059				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					0.00000	101.49120				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			12.00000	106.42365	12.00000	106.58716				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			8.80000	103.24831	8.80000	103.22375				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	100.55971				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					0.00000	100.58523				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					0.00000	101.46568				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					0.00000	100.39534				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					0.00000	100.85309				0.00	0	0
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN493 On 07/06/2022 Spot Bond			11.54500	103.20119	11.54500	105.42424				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					0.00000	101.22256				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			9.80000	102.49427	9.80000	102.46762				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					0.00000	101.20219				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					0.00000	101.16761				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					0.00000	101.47275				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					0.00000	100.18997				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	100.17703				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					0.00000	100.18348				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					0.00000	100.87872				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					0.00000	100.18348				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					0.00000	99.86726				0.00	0	0
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN505 On 30/04/2019 Spot Bond					0.00000	101.86260				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					0.00000	100.86159				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					0.00000	101.44816				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>
CLN508 On 11/10/2020 Spot Bond					0.00000	100.17413				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>
CLN510 On 14/11/2022 Spot Bond					0.00000	97.77990				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>
CLN511 On 07/06/2022 Spot Bond					0.00000	101.37525				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>
CLN512 On 23/02/2019 Spot Bond					0.00000	101.52989				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN514 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN514</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN514 On 23/02/2019 Spot Bond					0.00000	101.82215				0.00	0	0
<b>Total CLN515 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN515</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN515 On 15/09/2022 Spot Bond			9.96000	100.62320	9.96000	100.90208				0.00	0	0
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN516 On 30/10/2022 Spot Bond			10.01000	101.04479	10.01000	100.96936				0.00	0	0
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN517 On 25/11/2022 Spot Bond					0.00000	101.30758				0.00	0	0
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN518 On 30/06/2022 Spot Bond			9.60000	101.26792	9.60000	101.85323				0.00	0	0
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN519 On 12/03/2023 Spot Bond					0.00000	100.89516				0.00	0	0
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN520 On 17/09/2020 Spot Bond					0.00000	100.85509				0.00	0	0
<b>Total CLN521 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN521</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN521 On 27/02/2023 Spot Bond					0.00000	100.87860				0.00	0	0
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN522 On 13/05/2021 Spot Bond					0.00000	100.68255				0.00	0	0
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN523 On 18/04/2028 Spot Bond					0.00000	226.59416				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>
CLN55 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 18/04/2028 Spot Bond			8.47500	97.65981	8.47500	97.63766				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			8.09000	8.09000	8.09000	202.73513				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			8.09000	8.09000	8.09000	203.17110				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>
CLNF1: On 20/06/2019 Spot Bond					0.00000	100.75650				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					0.00000	101.02928				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					0.00000	100.75644				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					0.00000	100.78353				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					0.00000	101.50713				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			7.49500	103.50110	7.49500	103.48006				0.00	0	0
<b>Total COJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ05 On 05/06/2023 Spot Bond			8.74500	118.56016	8.74500	118.53229				0.00	0	700,000,000
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
COJ07 On 23/03/2021 Spot Bond			9.15500	104.86679	9.15500	104.84129				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			9.71000	113.37587	9.71000	113.34635				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			9.40000	107.21708	9.40000	107.19003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			9.63500	98.35875	9.63500	98.33346			22,091,128,000,000.00	2,292,800,000	573,200,000
<b>Total COT01 SPOT</b>									<b>22,091,128,000,000.00</b>	<b>2,292,800,000</b>	<b>573,200,000</b>
<b>Total For COT01</b>									<b>22,091,128,000,000.00</b>	<b>2,292,800,000</b>	<b>573,200,000</b>
COT02 On 03/04/2028 Spot Bond			10.80000	96.82917	10.80000	96.80135			0.00	0	100,000,000
<b>Total COT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COT02</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.82000	95.23804	10.82000	95.21048			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			11.61500	99.47536	11.61500	100.52553			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>
CS002 On 17/12/2020 Spot Bond					0.00000	100.76448			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					0.00000	100.61382			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>
CSA04I 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>
CSD04I 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>
DEN38I 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>
DEN40I 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					0.00000	100.68635			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					0.00000	100.54574			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	101.05137				0.00	0	0
<b>Total DENG75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 04/09/2018 Spot Bond					0.00000	101.05137				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>
DENG7 On 27/09/2018 Spot Bond					0.00000	100.78365				0.00	0	0
<b>Total DENG77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 27/09/2018 Spot Bond					0.00000	100.73685				0.00	0	0
<b>Total DENG78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/09/2018 Spot Bond					0.00000	100.97065				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					0.00000	99.78629				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					0.00000	78.27136				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					0.00000	101.39544				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					0.00000	101.37292				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					0.00000	101.61599				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			9.14000	9.14000	9.14000	108.66776				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			8.64500	104.05185	8.64500	104.02766				0.00	0	1,630,000,000

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 DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,630,000,000</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>1,630,000,000</b>
DV22 On 07/02/2020 Spot Bond			8.16000	103.95484	8.16000	103.93188			571,519,872,000.00	70,039,200	6,035,019,600
<b>Total DV22 SPOT</b>									<b>571,519,872,000.00</b>	<b>70,039,200</b>	<b>6,035,019,600</b>
<b>Total For DV22</b>									<b>571,519,872,000.00</b>	<b>70,039,200</b>	<b>6,035,019,600</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	32.04912	100.00000	31.97741			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			8.85000	105.85019	8.85000	105.82487			272,326,890,000.00	30,771,400	225,385,700
<b>Total DV23 SPOT</b>									<b>272,326,890,000.00</b>	<b>30,771,400</b>	<b>225,385,700</b>
<b>Total For DV23</b>									<b>272,326,890,000.00</b>	<b>30,771,400</b>	<b>225,385,700</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	12.95992	100.00000	12.93092			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.95992	100.00000	12.93092			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			9.10000	104.20808	9.10000	104.18246			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	101.58075	9.69000	101.55420			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.58075	9.69000	101.55420			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			10.33500	100.13525	10.33500	100.10738			0.00	0	250,000,000
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	101.64654	10.10000	101.61888			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.64654	10.10000	101.61888			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					0.00000	101.13031			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					0.00000	99.90182			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>
DVF19 On 31/05/2019 Spot Bond					0.00000	101.77009			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DVF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 29/11/2019 Spot Bond					0.00000	101.18952				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					0.00000	100.67750				0.00	0	0
<b>Total DVF20B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 31/08/2020 Spot Bond					0.00000	101.14747				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					0.00000	99.89584				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					0.00000	101.23194				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					0.00000	100.65111				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					0.00000	101.18571				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					0.00000	99.87080				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					0.00000	99.88847				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			7.87000	114.41810	7.87000	114.39370				0.00	0	100,616,600
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,616,600</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>100,616,600</b>
E170/R On 01/08/2020 Spot Bond			100.00000	29.57694	100.00000	29.51075				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			8.53000	102.85718	8.53000	102.83384				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ECN20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			8.75500	104.16747	8.75500	104.14322			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			9.11000	104.72650	9.11000	104.70115			0.00	0	0
<b>Total ECN24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ECN32 On 14/03/2032 Spot Bond			3.51000	107.45170	3.51000	107.43130			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			3.19000	102.83339	3.19000	102.81461			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	118.39405	2.25000	118.37546			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			3.03000	133.33015	3.03000	133.30636			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			3.03000	119.95483	3.03000	119.93343			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			3.05000	118.08512	3.05000	118.06400			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			3.15500	109.07996	3.15500	109.06018			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			3.16000	103.89084	3.16000	103.87194			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	118.39405	2.25000	118.37546			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			8.72000	106.06094	8.72000	106.03593			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.64500	106.33153	8.64500	106.30708				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			9.87000	105.40400	9.87000	105.37596				0.00	0	0
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			10.13500	10.13500	10.13500	100.29619				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			10.38500	10.38500	10.38500	101.12155				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			9.97000	104.67758	9.97000	104.03057				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			9.82000	107.03065	9.82000	105.20432				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			10.38500	109.71623	10.38500	93.23768				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					0.00000	101.20915				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					0.00000	101.66675				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					0.00000	101.17060				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					0.00000	101.40855				0.00	0	0
<b>Total EPF008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF010 On 07/11/2019 Spot Bond					0.00000	101.99331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	101.45151				0.00	0	0
<b>Total EPF011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF012 On 06/11/2020 Spot Bond					0.00000	101.78085				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>
EPF01L 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>
EPF02L 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>
EPF03L 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>
EPFC3 On 06/09/2018 Spot Bond					0.00000	101.01769				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>
EPFC3 On 03/05/2018 Spot Bond					0.00000	101.55976				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>
EPFC3 On 06/11/2018 Spot Bond					0.00000	101.63572				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>
EPFC3 On 04/03/2019 Spot Bond					0.00000	101.10699				0.00	0	0
<b>Total EPFC37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3 On 03/10/2018 Spot Bond					0.00000	100.30536				0.00	0	0
<b>Total EPFC38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC38</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					0.00000	97.50720				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
EQS08, On 04/10/2018 Spot Bond					0.00000	99.85103				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					0.00000	102.21004				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					0.00000	101.45580				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					0.00000	101.48107				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					0.00000	101.53462				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					0.00000	101.63754				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	106.44200	10.00000	106.41400				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					0.00000	101.34776				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					0.00000	101.56310				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.12005			0.00	0	0
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/05/2019 Spot Bond					0.00000	101.79839			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					0.00000	101.75338			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					0.00000	101.40068			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					0.00000	101.44799			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			7.99500	99.97810	7.99500	99.95622		29,757,390,000,000.00	3,722,000,000	930,500,000	
<b>Total ES18 SPOT</b>								<b>29,757,390,000,000.00</b>	<b>3,722,000,000</b>	<b>930,500,000</b>	
<b>Total For ES18</b>								<b>29,757,390,000,000.00</b>	<b>3,722,000,000</b>	<b>930,500,000</b>	
ES18/R On 20/04/2018 Spot Bond			9.25000	99.97467	9.25000	99.94935		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			8.61000	107.63748	8.61000	107.61241		473,773,860,000.00	55,026,000	1,827,513,000	
<b>Total ES23 SPOT</b>								<b>473,773,860,000.00</b>	<b>55,026,000</b>	<b>1,827,513,000</b>	
<b>Total For ES23</b>								<b>473,773,860,000.00</b>	<b>55,026,000</b>	<b>1,827,513,000</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.29012	10.00000	102.26255		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			9.35000	92.07029	9.35000	92.04730		783,215,840,000.00	83,766,400	9,406,280,100	
<b>Total ES26 SPOT</b>								<b>783,215,840,000.00</b>	<b>83,766,400</b>	<b>9,406,280,100</b>	
<b>Total For ES26</b>								<b>783,215,840,000.00</b>	<b>83,766,400</b>	<b>9,406,280,100</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.35829	7.85000	100.33717		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			10.14000	80.33658	10.13500	80.34769		950,724,372,000.00	93,759,800	24,237,507,300	
<b>Total ES33 SPOT</b>								<b>950,724,372,000.00</b>	<b>93,759,800</b>	<b>24,237,507,300</b>	
<b>Total For ES33</b>								<b>950,724,372,000.00</b>	<b>93,759,800</b>	<b>24,237,507,300</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33/R On 15/09/2033 Spot Bond			7.50000	100.70273	7.50000	100.68258			0.00	0	0
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Spot Bond			10.30000	83.95405	10.30000	83.93089		466,954,620,000.00		45,335,400	8,312,667,700
<b>Total ES42 SPOT</b>								<b>466,954,620,000.00</b>		<b>45,335,400</b>	<b>8,312,667,700</b>
<b>Total For ES42</b>								<b>466,954,620,000.00</b>		<b>45,335,400</b>	<b>8,312,667,700</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	99.86288	8.50000	99.84005		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>
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
<b>Total ESF01U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ESF01U</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
<b>Total ESF02U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ESF02U</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
EXX02 On 19/05/2019 Spot Bond					0.00000	100.50454		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					0.00000	100.76038		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					0.00000	100.78360		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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
<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					0.00000	101.60172			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					0.00000	100.58936			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					0.00000	101.41336			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					0.00000	102.12659			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					0.00000	101.59384			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					0.00000	101.70075			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					0.00000	101.41061			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					0.00000	101.11825			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FMLA1U On 17/02/2039 Spot Bond			100.00000	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
<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			8.24500	102.92307	8.24500	102.90024			0.00	0	360,000,000
<b>Total FRB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
<b>Total For FRB05</b>									<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
FRB12 On 02/06/2019 Spot Bond					0.00000	101.72524			0.00	0	0
<b>Total FRB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2021 Spot Bond					0.00000	99.90460			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			10.14500	10.14500	10.14500	103.36056			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					0.00000	103.78335			0.00	160,000,000	50,000,000
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>160,000,000</b>	<b>50,000,000</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>160,000,000</b>	<b>50,000,000</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	102.95206			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					0.00000	100.41271			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					0.00000	103.92606			0.00	336,000,000	94,000,000
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>336,000,000</b>	<b>94,000,000</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>336,000,000</b>	<b>94,000,000</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
FRB19 On 14/04/2021 Spot Bond			10.84500	103.90568	10.84500	103.87570			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					0.00000	103.01346			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					0.00000	101.56559			0.00	0	0
<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					0.00000	104.40400			0.00	0	10,000,000
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	101.39355			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			8.37500	106.22057	8.37500	106.19663			0.00	0	0
<b>Total FRBC21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond					0.00000	101.87196			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			2.72500	150.73288	2.72500	150.70725			0.00	0	0
<b>Total FRBI22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			2.96000	2.96000	2.96000	293.14366		947,200,000,000.00		320,000,000	170,000,000
<b>Total FRBI23 SPOT</b>								<b>947,200,000,000.00</b>		<b>320,000,000</b>	<b>170,000,000</b>
<b>Total For FRBI23</b>								<b>947,200,000,000.00</b>		<b>320,000,000</b>	<b>170,000,000</b>
FRBI25 On 31/01/2025 Spot Bond			3.22300	3.22300	3.22300	125.66477		45,744,039,000,000.00		14,193,000,000	5,000,000,000
<b>Total FRBI25 SPOT</b>								<b>15,744,039,000,000.00</b>		<b>14,193,000,000</b>	<b>5,000,000,000</b>
<b>Total For FRBI25</b>								<b>15,744,039,000,000.00</b>		<b>14,193,000,000</b>	<b>5,000,000,000</b>
FRBI28 On 31/03/2028 Spot Bond			3.70000	3.70000	3.70000	168.96343		63,122,000,000,000.00		17,060,000,000	6,030,000,000
<b>Total FRBI28 SPOT</b>								<b>13,122,000,000,000.00</b>		<b>17,060,000,000</b>	<b>6,030,000,000</b>
<b>Total For FRBI28</b>								<b>13,122,000,000,000.00</b>		<b>17,060,000,000</b>	<b>6,030,000,000</b>
FRBI29 On 31/03/2029 Spot Bond			3.49500	3.49500	3.49500	87.53116		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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33 On 07/12/2033 Spot Bond			3.90000	3.90000	3.90000	207.08640			156,000,000,000.00	40,000,000	20,000,000
<b>Total FRBI33 SPOT</b>									<b>156,000,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For FRBI33</b>									<b>156,000,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
FRBI46 On 31/03/2046 Spot Bond			3.95000	96.42441	3.95000	96.40491			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			4.00000	98.32151	4.00000	99.22309			0.00	0	0
<b>Total FRBI50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ01 On 30/11/2020 Spot Bond			8.19000	8.19000	8.19000	81.25738			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>
FRBZ02 On 28/10/2024 Spot Bond			9.41000	9.41000	9.41000	55.50893			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>
FRBZ03 On 10/12/2024 Spot Bond			9.44000	9.44000	9.44000	54.82143			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>
FRC107 On 03/06/2021 Spot Bond					0.00000	101.40734			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>
FRC168 On 20/06/2018 Spot Bond					0.00000	100.77626			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>
FRC169 On 31/01/2025 Spot Bond			4.01500	4.01500	4.01500	119.63154			0.00	0	0
<b>Total FRC169 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC170 On 20/06/2018 Spot Bond					0.00000	100.81116			0.00	0	0
<b>Total FRC170 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC171 On 20/06/2018 Spot Bond					0.00000	100.80861			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>
FRC174 On 20/06/2018 Spot Bond					0.00000	100.81116			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/09/2018 Spot Bond					0.00000	100.77205				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					0.00000	100.75722				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					0.00000	101.60833				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					0.00000	100.86298				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					0.00000	99.61944				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					0.00000	102.45986				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					0.00000	100.96994				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					0.00000	100.79034				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					0.00000	100.80344				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					0.00000	100.36363				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	106.44200	10.00000	106.41400				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 20/06/2024 Spot Bond					0.00000	100.84052				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC20( On 20/06/2019 Spot Bond					0.00000	101.11083			0.00	0	0
<b>Total FRC206 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20( On 20/09/2021 Spot Bond			100.00000	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>
FRC20( 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>
FRC20( On 07/10/2020 Spot Bond					0.00000	102.92480			0.00	0	0
<b>Total FRC209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21( On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
FRC21( On 20/12/2019 Spot Bond					0.00000	100.82669			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>
FRC21( On 07/05/2020 Spot Bond					0.00000	101.76577			0.00	0	0
<b>Total FRC212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21( On 04/06/2021 Spot Bond			100.00000	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>
FRC21( On 07/11/2019 Spot Bond					0.00000	101.76574			0.00	0	0
<b>Total FRC215 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC215</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21( On 04/11/2019 Spot Bond					0.00000	101.82300			0.00	0	0
<b>Total FRC219 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC219</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22( On 31/01/2022 Spot Bond			3.28500	147.76974	3.28500	147.74237			0.00	0	0
<b>Total FRC221 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22( On 20/05/2020 Spot Bond					0.00000	101.45730			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					0.00000	100.59905			0.00	0	0
<b>Total FRC231 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 FRC231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 31/01/2022 Spot Bond			4.14500	143.35117	4.14500	143.32126				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					0.00000	101.15765				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					0.00000	111.15267				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					0.00000	113.79879				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					0.00000	111.60758				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					0.00000	114.55130				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					0.00000	113.99908				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					0.00000	111.19325				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					0.00000	110.86991				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					0.00000	99.94743				0.00	0	0
<b>Total FRC243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	110.66664				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					0.00000	99.94799				0.00	0	0
<b>Total FRC245 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 FRC245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC245 On 19/10/2020 Spot Bond					0.00000	99.95893				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>
FRC246 On 08/02/2020 Spot Bond					0.00000	110.69728				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>
FRC247 On 08/02/2020 Spot Bond					0.00000	102.52492				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>
FRC248 On 19/10/2020 Spot Bond					0.00000	112.48595				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>
FRC249 On 19/10/2020 Spot Bond					0.00000	94.75113				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>
FRC250 On 13/02/2022 Spot Bond					0.00000	101.87198				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>
FRC251 On 14/03/2022 Spot Bond					0.00000	100.92006				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>
FRC252 On 27/03/2020 Spot Bond					0.00000	100.74712				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>
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				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>
FRC255 On 17/07/2027 Spot Bond					0.00000	100.02288				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>
FRC256 On 27/03/2020 Spot Bond					0.00000	100.56332				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>
FRC257 On 08/05/2020 Spot Bond					0.00000	101.75096				0.00	0	0
<b>Total FRC258 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 FRC258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	103.32794				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	102.23458	3.45500	102.21517				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					0.00000	100.18677				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					0.00000	100.02451				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					0.00000	100.81060				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					0.00000	100.02424				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					0.00000	100.92763				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>
FRC26 On 23/08/2019 Spot Bond					0.00000	101.25917				0.00	0	0
<b>Total FRC266 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC266</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26 On 06/08/2023 Spot Bond					0.00000	104.77376				0.00	0	0
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26 On 10/10/2020 Spot Bond					0.00000	100.18891				0.00	0	0
<b>Total FRC268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			3.92500	3.92500	3.92500	144.43730				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			3.86500	3.86500	3.86500	144.74344				0.00	0	0
<b>Total FRC69 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 FRC69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			3.84500	3.84500	3.84500	144.84565			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>
FRD011 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD011U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD011U</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 FRD171U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD171U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			3.91000	89.59513	3.91000	89.21725		78,200,000,000.00		20,000,000	10,000,000
<b>Total FRI33 SPOT</b>								<b>78,200,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For FRI33</b>								<b>78,200,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
FRI38 On 31/01/2038 Spot Bond			3.77500	107.22109	3.77500	107.19979		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>
FRJ19 On 04/04/2019 Spot Bond					0.00000	100.56840		0.00		0	0
<b>Total FRJ19 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For FRJ19</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.69383		0.00		0	0
<b>Total FRJ20 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.99960		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					0.00000	102.16494		0.00	232,000,000		58,000,000
<b>Total FRJ22 SPOT</b>								<b>0.00</b>	<b>232,000,000</b>		<b>58,000,000</b>
<b>Total For FRJ22</b>								<b>0.00</b>	<b>232,000,000</b>		<b>58,000,000</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.03995		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					0.00000	102.89129		0.00		0	200,000,000
<b>Total FRJ25 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>200,000,000</b>
<b>Total For FRJ25</b>								<b>0.00</b>		<b>0</b>	<b>200,000,000</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.30543		0.00		0	0
<b>Total FRJ27 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 FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
FRS101 On 15/01/2024 Spot Bond			2.78800	2.78800	2.78800	109.00893				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			3.02000	3.02000	3.02000	120.32654				0.00	0	0
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS102 On 23/01/2024 Spot Bond					0.00000	101.95114				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>
FRS103 On 23/01/2024 Spot Bond					0.00000	101.95114				0.00	0	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 31/01/2038 Spot Bond			3.16000	108.47952	3.16000	117.75287				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>
FRS105 On 07/12/2033 Spot Bond			3.20000	225.00472	3.20000	224.96363				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			3.95000	104.42902	3.95000	104.40778				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>
FRS111 On 07/12/2033 Spot Bond			3.23000	3.23000	3.23000	224.15967				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 29/04/2019 Spot Bond					0.00000	102.33946				0.00	0	0
<b>Total FRS113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 31/01/2025 Spot Bond			3.27000	125.32049	3.27000	125.29732				0.00	0	0
<b>Total FRS114 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 FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/01/2038 Spot Bond			3.70500	108.36315	3.70500	108.34183				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 31/01/2038 Spot Bond			3.69000	108.60977	3.69000	108.58846				0.00	0	0
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 07/12/2033 Spot Bond			3.35000	122.45247	3.35000	220.97864				0.00	0	0
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			3.40000	219.71079	3.40000	219.66948				0.00	0	0
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 31/01/2025 Spot Bond			2.80000	112.97943	2.80000	112.95998				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>
FRS122 On 07/12/2033 Spot Bond			3.43000	218.92985	3.43000	218.88853				0.00	0	0
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 31/01/2038 Spot Bond			4.52000	95.92767	4.52000	95.90669				0.00	0	0
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS124 On 31/03/2028 Spot Bond			4.12000	163.02353	4.12000	162.98984				0.00	0	0
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/01/2038 Spot Bond			4.05000	89.80112	4.05000	102.85193				0.00	0	0
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/03/2028 Spot Bond			3.64000	107.93849	3.64000	169.83708				0.00	0	0
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 31/03/2028 Spot Bond			3.70000	168.99647	3.70000	168.96343				0.00	0	0
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS131 On 07/12/2033 Spot Bond			3.94000	206.16023	3.94000	206.11849				0.00	0	0
<b>Total FRS132 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 FRS132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 24/03/2020 Spot Bond					0.00000	96.35927				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			3.98000	90.43863	3.98000	103.93805				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			4.23500	4.23500	4.23500	100.04720				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			3.76000	107.46458	3.76000	107.44328				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			3.51000	171.78045	3.51000	171.74775				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			3.71000	211.80266	3.71000	211.76109				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			3.64000	169.87002	3.64000	169.83708				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			3.64000	169.87002	3.64000	169.83708				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			3.93000	100.15775	3.93000	165.66173				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			3.57000	123.00396	3.57000	122.98021				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			2.98500	149.34856	2.98500	149.32211				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			3.99000	164.84609	3.99000	164.81258				0.00	0	0
<b>Total FRS149 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 FRS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15 On 31/03/2028 Spot Bond			4.03000	164.28284	4.03000	164.24926				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			3.54000	123.23343	3.54000	123.20973				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			4.00000	164.70507	4.00000	164.67155				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			4.04000	4.04000	4.04000	164.10879				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					0.00000	118.94116				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					0.00000	87.04560				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					0.00000	89.68020				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					0.00000	89.65424				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					0.00000	87.86688				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					0.00000	70.62197				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					0.00000	73.39093				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					0.00000	75.81087				0.00	0	0
<b>Total FRS164 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 FRS164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS164 On 06/06/2025 Spot Bond					0.00000	75.35428				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>
FRS165 On 01/08/2021 Spot Bond					0.00000	45.70403				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>
FRS166 On 01/08/2022 Spot Bond					0.00000	59.40745				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>
FRS167 On 01/08/2022 Spot Bond					0.00000	57.37700				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>
FRS168 On 01/08/2021 Spot Bond					0.00000	47.57598				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>
FRS169 On 01/08/2022 Spot Bond					0.00000	135.44128				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>
FRS170 On 16/10/2022 Spot Bond					0.00000	100.04312				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>
FRS171 On 16/10/2024 Spot Bond					0.00000	100.04601				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>
FRS172 On 13/11/2020 Spot Bond					0.00000	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>
FRS173 On 13/05/2021 Spot Bond					0.00000	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>
FRS174 On 26/01/2024 Spot Bond					0.00000	69.29278				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>
FRS175 On 26/01/2024 Spot Bond					0.00000	69.29267				0.00	0	0
<b>Total FRS176 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 FRS176</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.56000	2.56000	2.56000	298.85864			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			2.45000	2.45000	2.45000	300.45363			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			3.17000	3.17000	3.17000	290.19583			0.00	0	0
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			2.94500	2.94500	2.94500	149.53422		9,689,050,000,000.00	3,290,000,000	1,159,000,000	
<b>Total FRS46 SPOT</b>								<b>9,689,050,000,000.00</b>	<b>3,290,000,000</b>	<b>1,159,000,000</b>	
<b>Total For FRS46</b>								<b>9,689,050,000,000.00</b>	<b>3,290,000,000</b>	<b>1,159,000,000</b>	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.92947			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			2.47500	152.07816	2.47500	152.05333			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					0.00000	101.78354			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			3.00000	116.06087	3.00000	116.04027			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			2.72000	92.68374	2.72000	123.96094			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			2.73000	2.73000	2.73000	129.59306			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					0.00000	99.99452			0.00	0	0
<b>Total FRS86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			2.76000	2.76000	2.76000	129.35011			0.00	0	0
<b>Total FRS87 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 FRS87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			3.36000	3.36000	3.36000	287.55936			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					0.00000	101.67578			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					0.00000	101.26000			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			6.80000	99.90693	6.80000	99.92553			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			7.77000	105.63050	7.77000	105.60826			0.00	0	1,900,000,000
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
FRX20 On 01/10/2020 Spot Bond			7.93500	102.20618	7.93500	102.18444		7,935,000,000,000.00		1,000,000,000	1,000,000,000
<b>Total FRX20 SPOT</b>								<b>7,935,000,000,000.00</b>		<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For FRX20</b>								<b>7,935,000,000,000.00</b>		<b>1,000,000,000</b>	<b>1,000,000,000</b>
FRX23 On 28/02/2023 Spot Bond			8.60000	8.60000	8.60000	97.69297			0.00	0	2,500,000,000
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
FRX24 On 10/12/2024 Spot Bond			9.00500	112.39874	9.00500	112.37155			0.00	0	100,000,000
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRX26 On 01/10/2026 Spot Bond			9.41000	100.97430	9.41000	100.94894			0.00	0	660,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
FRX27 On 07/03/2027 Spot Bond			9.37000	106.04149	9.37000	106.01510			0.00	0	120,000,000
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
FRX30 On 31/01/2030 Spot Bond			9.89500	101.07613	9.89500	101.04917		4,155,900,000,000.00		420,000,000	320,000,000
<b>Total FRX30 SPOT</b>								<b>4,155,900,000,000.00</b>		<b>420,000,000</b>	<b>320,000,000</b>
<b>Total For FRX30</b>								<b>4,155,900,000,000.00</b>		<b>420,000,000</b>	<b>320,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.04500	97.58625	10.04500	97.55984			0.00	0	295,000,000
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>295,000,000</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 FRX31</b>										<b>0.00</b>	<b>0</b>	<b>295,000,000</b>
FRX32 On 31/03/2032 Spot Bond			9.93500	106.46354	9.93500	104.87203				0.00	0	170,000,000
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
FRX45 On 14/04/2045 Spot Bond			10.66500	76.63178	10.66500	76.61002				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					0.00000	100.75878				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					0.00000	100.85207				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					0.00000	100.77205				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					0.00000	100.87341				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	0.00000				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					0.00000	101.42191				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					0.00000	101.38750				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					0.00000	101.42622				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					0.00000	101.59647				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					0.00000	101.44766				0.00	0	0
<b>Total FS3A5 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 FS3A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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					0.00000	101.62654				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>

Contract Details	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 FS5A1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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					0.00000	100.04644			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					0.00000	101.72102			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 25/02/2020 Spot Bond					0.00000	101.23421			0.00	0	0
<b>Total GH31A2 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 GH31A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2020 Spot Bond					0.00000	101.24805				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					0.00000	101.33799				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					0.00000	101.44861				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					0.00000	101.51770				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>
GPT44 On 06/06/2018 Spot Bond					0.00000	100.89358				0.00	0	0
<b>Total GPT44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT44</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>
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>

Contract Details	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 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>
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>

Contract Details	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 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>
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	101.64301				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					0.00000	101.12207				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					0.00000	100.21025				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					0.00000	102.10913				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					0.00000	101.56367				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					0.00000	101.29963				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					0.00000	100.04252				0.00	0	0
<b>Total GRT13 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 GRT13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	101.47355				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					0.00000	100.13368				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					0.00000	100.02178				0.00	0	0
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT17 On 17/10/2023 Spot Bond			9.04000	104.77913	9.04000	104.75382				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					0.00000	101.06949				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					0.00000	101.88395				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					0.00000	100.35968				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			9.62000	102.60578	9.62000	101.10530				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					0.00000	100.04213				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					0.00000	100.28931				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>
GRT24 On 09/03/2023 Spot Bond					0.00000	100.97750				0.00	0	0
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	101.00980				0.00	0	0
<b>Total GRT25G 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 GRT25G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	101.04328				0.00	0	0
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT26G</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					0.00000	100.28999				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>
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.19369				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					0.00000	101.78362				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					0.00000	102.01192				0.00	0	20,000,000
<b>Total HILB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For HILB04</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
HILB05 On 11/07/2019 Spot Bond					0.00000	100.43120				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					0.00000	100.16647				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					0.00000	100.16860				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>
HILB08 On 29/03/2023 Spot Bond					0.00000	100.52763				0.00	0	0
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB09 On 29/03/2025 Spot Bond					0.00000	100.54352				0.00	0	25,000,000
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000</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 HILB09</b>									<b>0.00</b>	<b>0</b>	<b>25,000,000</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>
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.44200	10.00000	106.41400			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					0.00000	101.58100			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					0.00000	100.05083			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					0.00000	100.29891			0.00	0	0
<b>Total HPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF11 On 31/03/2023 Spot Bond					0.00000	100.36492			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			7.97000	105.72932	7.97000	105.70650		797,000,000,000.00	100,000,000	6,545,700,000	
<b>Total HWAY20 SPOT</b>								<b>797,000,000,000.00</b>	<b>100,000,000</b>	<b>6,545,700,000</b>	
<b>Total For HWAY20</b>								<b>797,000,000,000.00</b>	<b>100,000,000</b>	<b>6,545,700,000</b>	
HWAY2 On 31/07/2020 Spot Bond			100.00000	25.76540	100.00000	25.70775		0.00	0	0	
<b>Total HWAY20/R207 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For HWAY20/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2023 Spot Bond			2.94000	293.47780	2.94000	293.42628			0.00	0	0
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2024 Spot Bond			2.31000	2.31000	2.31000	309.51505			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			3.04000	90.91251	3.04000	103.08114			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			9.96500	96.26299	9.96500	96.23714			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	11.01623	100.00000	10.99158			0.00	0	0
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2035 Spot Bond			9.92500	96.43945	9.92500	96.41365			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	11.01613	100.00000	10.99149			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					0.00000	100.04238			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					0.00000	101.11036			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	106.44200	10.00000	106.41400			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			2.13000	134.58218	2.12000	134.64607		84,371,004,000,000.00	39,610,800,000	108,074,200,000	
<b>Total I2025 SPOT</b>								<b>84,371,004,000,000.00</b>	<b>39,610,800,000</b>	<b>108,074,200,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For I2025</b>									<b>14,371,004,000,000.00</b>	<b>39,610,800,000</b>	<b>108,074,200,000</b>
I2029 On 31/03/2029 Spot Bond			2.42000	102.52303	2.42000	102.50652			97,355,148,000,000.00	40,229,400,000	50,025,000,000
<b>Total I2029 SPOT</b>									<b>17,355,148,000,000.00</b>	<b>40,229,400,000</b>	<b>50,025,000,000</b>
<b>Total For I2029</b>									<b>17,355,148,000,000.00</b>	<b>40,229,400,000</b>	<b>50,025,000,000</b>
I2033 On 28/02/2033 Spot Bond			2.41000	107.80922	2.41000	107.79193			52,285,432,000,000.00	21,695,200,000	28,865,000,000
<b>Total I2033 SPOT</b>									<b>52,285,432,000,000.00</b>	<b>21,695,200,000</b>	<b>28,865,000,000</b>
<b>Total For I2033</b>									<b>52,285,432,000,000.00</b>	<b>21,695,200,000</b>	<b>28,865,000,000</b>
I2038 On 31/01/2038 Spot Bond			2.40000	132.58147	2.40000	132.56010			61,605,640,320,000.00	25,669,016,800	169,119,555,500
<b>Total I2038 SPOT</b>									<b>61,605,640,320,000.00</b>	<b>25,669,016,800</b>	<b>169,119,555,500</b>
<b>Total For I2038</b>									<b>61,605,640,320,000.00</b>	<b>25,669,016,800</b>	<b>169,119,555,500</b>
I2046 On 31/03/2046 Spot Bond			2.57500	125.60865	2.57500	125.58790			83,742,049,315,000.00	32,521,184,200	97,468,292,100
<b>Total I2046 SPOT</b>									<b>83,742,049,315,000.00</b>	<b>32,521,184,200</b>	<b>97,468,292,100</b>
<b>Total For I2046</b>									<b>83,742,049,315,000.00</b>	<b>32,521,184,200</b>	<b>97,468,292,100</b>
I2050 On 31/12/2050 Spot Bond			2.60000	133.03418	2.60000	133.01201			85,153,412,500,000.00	32,751,312,500	107,271,314,922
<b>Total I2050 SPOT</b>									<b>85,153,412,500,000.00</b>	<b>32,751,312,500</b>	<b>107,271,314,922</b>
<b>Total For I2050</b>									<b>85,153,412,500,000.00</b>	<b>32,751,312,500</b>	<b>107,271,314,922</b>
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					0.00000	101.22678			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			8.51500	8.51500	8.51500	105.52407			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					0.00000	101.77072			0.00	0	150,000,000
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
IBL103 On 08/06/2018 Spot Bond					0.00000	100.96705			0.00	0	0
<b>Total IBL103 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 IBL103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.02919			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	8.28000	8.28000	101.64792		3,312,000,000,000.00		400,000,000	100,000,000
<b>Total IBL106 SPOT</b>								<b>3,312,000,000,000.00</b>		<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For IBL106</b>								<b>3,312,000,000,000.00</b>		<b>400,000,000</b>	<b>100,000,000</b>
IBL108 On 22/11/2019 Spot Bond					0.00000	101.29603			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			3.02000	292.34319	3.02000	292.29777			0.00	0	0
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	100.91188			0.00	0	0
<b>Total IBL110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			2.54500	2.54500	2.54500	151.67502			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>
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.44200	10.00000	106.41400			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			8.22500	8.22500	8.22500	102.42996		32,709,180,000,000.00		3,976,800,000	4,794,200,000
<b>Total IBL45 SPOT</b>								<b>32,709,180,000,000.00</b>		<b>3,976,800,000</b>	<b>4,794,200,000</b>
<b>Total For IBL45</b>								<b>32,709,180,000,000.00</b>		<b>3,976,800,000</b>	<b>4,794,200,000</b>
IBL46 On 15/01/2020 Spot Bond			8.55000	8.55000	8.55000	99.77900		31,932,540,000,000.00		3,734,800,000	933,700,000
<b>Total IBL46 SPOT</b>								<b>31,932,540,000,000.00</b>		<b>3,734,800,000</b>	<b>933,700,000</b>
<b>Total For IBL46</b>								<b>31,932,540,000,000.00</b>		<b>3,734,800,000</b>	<b>933,700,000</b>
IBL50 On 02/08/2020 Spot Bond			8.54000	103.03023	8.54000	103.00643			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					0.00000	101.76533			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			8.00500	101.75638	8.00500	101.73456		960,600,000,000.00		120,000,000	60,000,000
<b>Total IBL55 SPOT</b>								<b>960,600,000,000.00</b>		<b>120,000,000</b>	<b>60,000,000</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 IBL55</b>										<b>960,600,000,000.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
IBL56 On 31/01/2019 Spot Bond					0.00000	101.92294				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			7.96500	102.51478	7.96500	102.49266				0.00	0	0
<b>Total IBL59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			9.20000	106.38292	9.20000	106.35648				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					0.00000	100.37604				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					0.00000	101.76130				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					0.00000	101.85383				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>
IBL67 On 31/01/2022 Spot Bond			3.27500	147.82205	3.27500	147.79471				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					0.00000	100.46968				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					0.00000	101.52062				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					0.00000	102.48477				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					0.00000	101.52186				0.00	0	1,000,000,000
<b>Total IBL76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL76</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
IBL77 On 25/11/2020 Spot Bond					0.00000	101.96019				0.00	0	0
<b>Total IBL77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			9.25000	106.88897	9.25000	106.86227				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			7.79500	103.86614	7.79500	103.84419				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					0.00000	102.14954				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					0.00000	100.68999				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					0.00000	101.90419				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					0.00000	102.64380				0.00	0	0
<b>Total IBL86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL87 On 20/05/2019 Spot Bond			8.09500	105.71385	8.09500	105.69068				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			8.64500	108.71379	8.64500	108.68837				0.00	0	9,000,000,000
<b>Total IBL88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL88</b>										<b>0.00</b>	<b>0</b>	<b>9,000,000,000</b>
IBL88/F On 20/05/2021 Spot Bond			100.00000	21.78643	100.00000	21.73768				0.00	0	0
<b>Total IBL88/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL89 On 26/05/2021 Spot Bond					0.00000	101.34187				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					0.00000	101.15276				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					0.00000	100.13982				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					0.00000	101.34654				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					0.00000	101.22283				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					0.00000	101.67882				0.00	0	0
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL96 On 21/09/2019 Spot Bond					0.00000	100.68549				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					0.00000	100.34529				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					0.00000	101.00713				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			7.96500	101.39306	7.96500	101.37131				0.00	0	0
<b>Total IBL99 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 IBL99</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L 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>
IDC02L On 28/02/2028 Spot Bond			100.00000	10.37684	100.00000	10.35362				0.00	0	0
<b>Total IDC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCC01 On 06/12/2018 Spot Bond					0.00000	100.99442				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					0.00000	100.04570				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			8.90500	98.68730	8.90500	98.66368				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					0.00000	101.24059				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			9.92000	102.07302	9.92000	102.04572				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					0.00000	101.55024				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			10.78500	108.13705	10.78500	108.17111				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					0.00000	101.09586				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					0.00000	101.11116				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			10.02000	108.41625	10.02000	108.38714				0.00	0	0
<b>Total IDCG11 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 IDCG11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.01082				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>
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.86458				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>
IDCP2L On 05/04/2025 Spot Bond			100.00000	4.97921	100.00000	4.96819				0.00	0	0
<b>Total IDCP2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			8.32000	105.10631	8.32000	105.08278				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			7.29500	103.99933	7.29500	103.97897				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 28/09/2018 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>



Contract Details	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 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>
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>

Contract Details	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 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>
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>
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN374U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN374U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond					0.00000	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	106.44200	10.00000	106.41400				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					0.00000	100.75124				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					0.00000	106.05745				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					0.00000	100.42655				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					0.00000	100.76597				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					0.00000	101.22696				0.00	0	0
<b>Total ING362 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 ING362</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING370 On 29/01/2019 Spot Bond					0.00000	100.27837			0.00	0	0
<b>Total ING370 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING370</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING371 On 31/01/2020 Spot Bond					0.00000	100.28671			0.00	0	0
<b>Total ING371 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING371</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond					0.00000	102.09588			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					0.00000	100.93176			0.00	0	0
<b>Total INLV02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV03 On 11/02/2021 Spot Bond					0.00000	102.06795			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			10.94500	106.64509	10.94500	106.61371			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>
INLV05 On 22/03/2023 Spot Bond					0.00000	101.18112			0.00	0	0
<b>Total INLV05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.44200	10.00000	106.41400			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					0.00000	100.34992			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					0.00000	100.75194			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 15/10/2018 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					0.00000	101.10505			0.00	0	0
<b>Total IPF13 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 IPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF14 On 17/12/2018 Spot Bond					0.00000	100.75638				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					0.00000	101.13176				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					0.00000	100.78874				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					0.00000	100.69345				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					0.00000	100.70071				0.00	0	0
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond					0.00000	100.70797				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					0.00000	100.75485				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					0.00000	100.78075				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					0.00000	100.90112				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					0.00000	101.76618				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					0.00000	101.70785				0.00	0	0
<b>Total IPFC17 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 IPFC17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			8.87000	105.19244	8.87000	105.16723			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					0.00000	101.31684			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>
IPL8 On 10/10/2020 Spot Bond					0.00000	100.41214			0.00	0	10,000,000
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</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					0.00000	101.69678			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	100.59024	2.75000	100.58265			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			5.55000	144.43023	5.55000	144.39486			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					0.00000	101.73803			0.00	0	20,000,000
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
IV026 On 27/09/2019 Spot Bond					0.00000	99.81357			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			4.12000	4.12000	4.12000	118.85647			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			4.12000	4.12000	4.12000	118.85647			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					0.00000	101.06409			0.00	0	0
<b>Total IV031 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 IV031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2018 Spot Bond					0.00000	102.22537				0.00	4,000,000	2,000,000
<b>Total IV032 SPOT</b>										<b>0.00</b>	<b>4,000,000</b>	<b>2,000,000</b>
<b>Total For IV032</b>										<b>0.00</b>	<b>4,000,000</b>	<b>2,000,000</b>
IV033 On 11/02/2021 Spot Bond					0.00000	102.65122				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			10.84500	106.12309	10.84500	106.09214				0.00	0	0
<b>Total IV034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV035 On 07/04/2022 Spot Bond					0.00000	105.61491				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					0.00000	99.85572				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					0.00000	100.85444				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			4.72500	4.72500	4.72500	140.42718				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					0.00000	102.75867				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			11.19500	102.83168	11.19500	102.80126				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					0.00000	101.83441				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			11.08500	11.08500	11.08500	109.18543				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					0.00000	102.39550				0.00	0	0
<b>Total IV044 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 IV044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV045 On 31/01/2022 Spot Bond			4.47500	141.69697	4.47500	141.66614			0.00	0	10,000,000
<b>Total IV045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IV045</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IV046 On 21/06/2022 Spot Bond					0.00000	100.86049			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			8.49500	106.59460	8.49500	106.56986			0.00	0	0
<b>Total IV08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond					0.00000	102.33681			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			4.30000	160.53799	4.30000	160.50403			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>
IVA722 On 19/04/2018 Spot Bond			7.20000	7.20000	7.20000	99.88178			0.00	0	0
<b>Total IVA722 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 IVA722</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA723 On 26/04/2018 Spot Bond			7.20000	7.20000	7.20000	99.74422			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			7.20000	7.20000	7.20000	99.60703			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			7.30000	7.30000	7.30000	99.32459			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			7.30000	7.30000	7.30000	99.18667			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>
IVA728 On 31/05/2018 Spot Bond			7.30000	7.30000	7.30000	99.04913			0.00	0	0
<b>Total IVA728 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA728</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA729 On 07/06/2018 Spot Bond			7.30000	7.30000	7.30000	98.91197			0.00	0	0
<b>Total IVA729 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA729</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA731 On 14/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.75862			0.00	0	0
<b>Total IVA731 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA731</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA732 On 21/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.62040			0.00	0	0
<b>Total IVA732 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA732</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA733 On 27/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.50223			0.00	0	0
<b>Total IVA733 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA733</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA734 On 12/07/2018 Spot Bond			7.40000	7.40000	7.40000	98.20804			0.00	0	0
<b>Total IVA734 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA734</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	106.44200	10.00000	106.41400			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					0.00000	100.35622			0.00	0	0
<b>Total IVC027 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 IVC027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond					0.00000	100.35080				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					0.00000	100.35890				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					0.00000	97.63497				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			8.56500	103.20036	8.56500	103.17646				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	44.54416	100.00000	44.44449				0.00	0	0
<b>Total IVC037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC038 On 16/07/2019 Spot Bond			100.00000	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			8.71500	103.94199	8.71500	103.91749				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					0.00000	101.41713				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					0.00000	100.62358				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					0.00000	101.91257				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					0.00000	100.38708				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					0.00000	101.84202				0.00	0	0
<b>Total IVC063 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 IVC063</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC065 On 10/09/2018 Spot Bond					0.00000	100.96927			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					0.00000	100.42859			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					0.00000	99.88317			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					0.00000	101.80244			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					0.00000	100.04584			0.00	0	0
<b>Total IVC081 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC081</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC092 On 24/11/2019 Spot Bond					0.00000	101.33748			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					0.00000	101.28205			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			9.56500	107.66667	9.56500	107.63903			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					0.00000	100.50123			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			7.96500	103.22358	7.96500	103.20133			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					0.00000	102.12262			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					0.00000	100.50929			0.00	0	0
<b>Total IVC103 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 IVC103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC105 On 08/03/2020 Spot Bond					0.00000	101.07518				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					0.00000	100.94471				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					0.00000	100.50392				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					0.00000	102.11293				0.00	0	0
<b>Total IVC108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC109 On 19/05/2021 Spot Bond					0.00000	101.56099				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			9.21500	105.52059	9.21500	105.49433				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					0.00000	101.40337				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					0.00000	101.23387				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					0.00000	101.29114				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					0.00000	100.94352				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					0.00000	101.62984				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					0.00000	101.39425				0.00	0	0
<b>Total IVC119 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 IVC119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC120 On 01/07/2018 Spot Bond					0.00000	100.37094				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					0.00000	100.70054				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					0.00000	100.35458				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					0.00000	100.79690				0.00	0	0
<b>Total IVC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC126 On 30/04/2019 Spot Bond					0.00000	101.96914				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					0.00000	100.55443				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>
IVC128 On 23/03/2019 Spot Bond					0.00000	100.64174				0.00	0	0
<b>Total IVC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC129 On 26/03/2019 Spot Bond					0.00000	100.56488				0.00	0	0
<b>Total IVC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC129</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>
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>

Contract Details	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 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>
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>
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000	
<b>Total IVF47U SPOT</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>	
<b>Total For IVF47U</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>	
JAS01 On 31/01/2019 Spot Bond					0.00000	102.20667				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					0.00000	100.94862				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					0.00000	101.12129				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					0.00000	100.62462				0.00	0	0
<b>Total KAP005 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 KAP005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP005 On 29/06/2021 Spot Bond					0.00000	100.49855				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>
KAP006 On 26/10/2021 Spot Bond			9.11500	103.09553	9.11500	103.07028				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>
KAP007 On 28/11/2019 Spot Bond					0.00000	101.93507				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>
KAP008 On 24/05/2020 Spot Bond					0.00000	101.30293				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>
KAP009 On 15/09/2020 Spot Bond					0.00000	100.87693				0.00	0	0
<b>Total KAP010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP010 On 01/12/2022 Spot Bond					0.00000	101.23881				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>
KAP012 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>
KAP04U On 24/10/2022 Spot Bond					0.00000	99.86255				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>
KAP11 On 05/08/2020 Spot Bond					0.00000	102.18834				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>
KSB009 On 12/07/2020 Spot Bond					0.00000	100.14834				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>
KST01 On 31/10/2027 Spot Bond			9.41000	124.96990	9.41000	124.93816				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>
KW01 On 28/02/2019 Spot Bond					0.00000	100.89414				0.00	0	0
<b>Total LBK05 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 LBK05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond					0.00000	102.01890				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			9.12000	104.48771	9.12000	104.46197				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	103.75441	9.62000	103.72748				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	101.39788	9.71000	101.37132				0.00	0	0
<b>Total LBK12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK15 On 12/10/2021 Spot Bond					0.00000	100.16146				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					0.00000	101.26275				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					0.00000	100.71525				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					0.00000	103.15988				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>
LBK20 On 08/06/2022 Spot Bond			9.30000	106.70926	9.30000	106.68261				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					0.00000	101.02097				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					0.00000	101.30153				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>

Contract Details	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 LBK22</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
LBK23 On 05/09/2022 Spot Bond					0.00000	101.17068				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			9.77000	102.69994	9.77000	102.67317				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>
LBK25 On 25/03/2019 Spot Bond					0.00000	100.63473				0.00	0	0
<b>Total LBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	100.66209				0.00	0	0
<b>Total LBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK27 On 23/03/2023 Spot Bond					0.00000	100.70823				0.00	0	0
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			8.82000	102.30848	8.82000	102.28409				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					0.00000	102.25421				0.00	0	10,000,000
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
LGL06 On 04/10/2022 Spot Bond			9.35000	103.45174	9.35000	103.42591				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					0.00000	101.19172				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					0.00000	102.45874				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					0.00000	102.27336				0.00	0	25,000,000
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000</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>



Contract Details	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 LHC04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL17 On 14/11/2018 Spot Bond					0.00000	103.58675				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			9.79500	107.62708	9.79500	107.59866				0.00	0	0
<b>Total LHL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL19 On 14/11/2019 Spot Bond			13.12000	107.76101	13.12000	107.72318				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					0.00000	102.32417				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					0.00000	102.06297				0.00	0	0
<b>Total LHL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	102.30625				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					0.00000	104.26174				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					0.00000	101.40308				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					0.00000	102.17373				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					0.00000	101.57964				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 31/08/2018 Spot Bond					0.00000	101.29560				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					0.00000	101.33343				0.00	0	0
<b>Total MAQ0A4 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 MAQ0A4</b>										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	101.07102				0.00	0	0
<b>Total MAQ0J1 SPOT</b>										0.00	0	0
<b>Total For MAQ0J1</b>										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	101.03836				0.00	0	0
<b>Total MAQ0J2 SPOT</b>										0.00	0	0
<b>Total For MAQ0J2</b>										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	101.53196				0.00	0	0
<b>Total MAQ111 SPOT</b>										0.00	0	0
<b>Total For MAQ111</b>										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	100.85922				0.00	0	0
<b>Total MAQ114 SPOT</b>										0.00	0	0
<b>Total For MAQ114</b>										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	101.69072				0.00	0	0
<b>Total MAQ117 SPOT</b>										0.00	0	0
<b>Total For MAQ117</b>										0.00	0	0
MAQ11 On 09/05/2018 Spot Bond					0.00000	99.57356				0.00	0	0
<b>Total MAQ118 SPOT</b>										0.00	0	0
<b>Total For MAQ118</b>										0.00	0	0
MAQ12 On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			680,000,000,000,000.00	76,800,000,000	25,600,000,000	
<b>Total MAQ120 SPOT</b>									30,000,000,000,000.00	76,800,000,000	25,600,000,000	
<b>Total For MAQ120</b>									30,000,000,000,000.00	76,800,000,000	25,600,000,000	
MAQ12 On 25/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total MAQ121 SPOT</b>									0.00	0	0	
<b>Total For MAQ121</b>									0.00	0	0	
MBF04 On 17/08/2018 Spot Bond					0.00000	101.65676				0.00	0	0
<b>Total MBF046 SPOT</b>										0.00	0	0
<b>Total For MBF046</b>										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	101.50606				0.00	0	0
<b>Total MBF047 SPOT</b>										0.00	0	0
<b>Total For MBF047</b>										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	101.21883				0.00	0	0
<b>Total MBF049 SPOT</b>										0.00	0	0
<b>Total For MBF049</b>										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	101.58195				0.00	0	0
<b>Total MBF051 SPOT</b>										0.00	0	0

Contract Details	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 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					0.00000	101.11829				0.00	0	0
<b>Total MBF053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 27/03/2020 Spot Bond					0.00000	100.89307				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					0.00000	101.10136				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					0.00000	101.22794				0.00	0	500,000,000
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
MBP03 On 12/09/2019 Spot Bond					0.00000	100.91432				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					0.00000	100.15544				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					0.00000	101.20122				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					0.00000	101.75681				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>
MBP03 On 23/02/2021 Spot Bond					0.00000	101.25903				0.00	0	0
<b>Total MBP039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 23/02/2023 Spot Bond					0.00000	101.28103				0.00	0	0
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 13/04/2021 Spot Bond					0.00000	100.10890				0.00	0	0
<b>Total MBP041 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 MBP041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP34 On 29/04/2018 Spot Bond					0.00000	101.82144			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			8.19500	100.85743	8.19500	100.83530			327,800,000,000.00	40,000,000	20,000,000
<b>Total MBSA01 SPOT</b>									<b>327,800,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For MBSA01</b>									<b>327,800,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
MBSA0 On 16/04/2019 Spot Bond			8.00000	101.04100	8.00000	101.01935			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			8.24500	100.71021	8.24500	100.68798			1,154,300,000,000.00	140,000,000	70,000,000
<b>Total MBSA02 SPOT</b>									<b>1,154,300,000,000.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For MBSA02</b>									<b>1,154,300,000,000.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.09063	8.91000	100.06679			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					0.00000	102.50885			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					0.00000	102.60392			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			8.21500	103.42397	8.21500	103.40097			0.00	0	0
<b>Total MEFSB4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2022 Spot Bond			8.97000	106.07252	8.97000	106.04681			0.00	0	0
<b>Total MEFSB5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond					0.00000	100.71348			0.00	0	0
<b>Total MFS1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			8.92000	8.92000	8.92000	102.55863			0.00	0	0
<b>Total MFS1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF10 On 15/12/2024 Spot Bond					0.00000	100.04845			0.00	0	0
<b>Total MMF101 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 MMF101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF20 On 15/12/2024 Spot Bond					0.00000	100.05251			0.00	0	0
<b>Total MMF201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF30 On 15/12/2024 Spot Bond					0.00000	100.06733			0.00	0	0
<b>Total MMF301 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF301</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF40 On 15/12/2024 Spot Bond					0.00000	101.21433			0.00	0	0
<b>Total MMF401 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF401</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2019 Spot Bond					0.00000	100.71832			0.00	0	0
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2021 Spot Bond			8.92500	8.92500	8.92500	103.72814			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					0.00000	101.37345			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			10.87000	10.87000	10.87000	104.12780			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			9.65000	9.65000	9.65000	106.11453		9,449,280,000,000.00		979,200,000	1,304,800,000
<b>Total MMIG05 SPOT</b>								<b>9,449,280,000,000.00</b>		<b>979,200,000</b>	<b>1,304,800,000</b>
<b>Total For MMIG05</b>								<b>9,449,280,000,000.00</b>		<b>979,200,000</b>	<b>1,304,800,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.40550			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					0.00000	100.38809			0.00	0	0
<b>Total MTN06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	100.55321			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					0.00000	100.01057			0.00	0	0
<b>Total MTN08 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 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					0.00000	100.72101			0.00	0	0
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	<b>0</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					0.00000	100.17416			0.00	0	0
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC1 On 15/05/2018 Spot Bond					0.00000	101.45098			0.00	0	0
<b>Total MTNC19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC19</b>									<b>0.00</b>	<b>0</b>	<b>0</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					0.00000	101.83993			0.00	0	0
<b>Total MWAR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR( On 22/02/2021 Spot Bond					0.00000	100.53988			0.00	0	0
<b>Total MWAR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR02</b>									<b>0.00</b>	<b>0</b>	<b>0</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					0.00000	100.81809			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					0.00000	109.19234			0.00	0	0
<b>Total N5E23 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 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>
N6A19 On 20/12/2018 Spot Bond					0.00000	100.27211				0.00	0	0
<b>Total N6A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6B26 On 20/03/2020 Spot Bond					0.00000	100.29067				0.00	0	0
<b>Total N6B26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6B26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6C26 On 21/09/2020 Spot Bond					0.00000	100.29407				0.00	0	0
<b>Total N6C26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6C26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6D26 On 21/12/2020 Spot Bond					0.00000	100.29764				0.00	0	0
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6E26 On 22/03/2021 Spot Bond					0.00000	100.31571				0.00	0	0
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6F26 On 22/03/2021 Spot Bond					0.00000	100.37612				0.00	0	0
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6G26 On 22/03/2021 Spot Bond					0.00000	88.34501				0.00	0	0
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			9.15000	100.16088	9.15000	100.13613				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			8.54500	104.96382	8.54500	104.93970				0.00	0	1,100,000,000
<b>Total NAM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For NAM02</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
NAM03 On 01/08/2023 Spot Bond			9.10000	106.07195	9.10000	106.04587				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			9.87000	105.77074	9.87000	105.74259			0.00	0	481,451,600
<b>Total NAM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>481,451,600</b>
<b>Total For NAM04</b>									<b>0.00</b>	<b>0</b>	<b>481,451,600</b>
NBK11 On 28/11/2020 Spot Bond			8.12500	105.31894	8.12500	105.29577			0.00	0	4,000,000,000
<b>Total NBK11A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For NBK11A</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
NBK12 On 19/03/2021 Spot Bond			8.87000	102.06148	8.87000	102.03741			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	100.77518	9.38000	100.75008			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			8.90000	104.55922	8.90000	104.53449			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			8.34500	105.12927	8.34500	105.48461			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			8.89500	101.27114	8.89500	101.24678			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			9.07000	103.54809	9.07000	103.52272			0.00	0	880,000,000
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>880,000,000</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	<b>880,000,000</b>
NBK17 On 22/04/2026 Spot Bond			9.31000	103.47721	9.31000	103.45134		4,468,800,000,000.00	480,000,000	1,460,000,000	
<b>Total NBK17A SPOT</b>								<b>4,468,800,000,000.00</b>	<b>480,000,000</b>	<b>1,460,000,000</b>	
<b>Total For NBK17A</b>								<b>4,468,800,000,000.00</b>	<b>480,000,000</b>	<b>1,460,000,000</b>	
NBK18 On 01/06/2020 Spot Bond			8.39500	105.16602	8.39500	105.14226		503,700,000,000.00	60,000,000	30,000,000	
<b>Total NBK18A SPOT</b>								<b>503,700,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>	
<b>Total For NBK18A</b>								<b>503,700,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>	
NBK19 On 01/06/2022 Spot Bond			9.04500	105.67038	9.04500	105.64470		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			9.20000	110.46872	9.20000	110.44142		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					0.00000	99.06315			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			9.63000	108.58941	9.63000	108.56120			1,733,400,000,000.00	180,000,000	100,000,000
<b>Total NBK21A SPOT</b>									<b>1,733,400,000,000.00</b>	<b>180,000,000</b>	<b>100,000,000</b>
<b>Total For NBK21A</b>									<b>1,733,400,000,000.00</b>	<b>180,000,000</b>	<b>100,000,000</b>
NBK22I On 19/11/2022 Spot Bond			9.24000	107.22960	9.24000	107.20284			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			9.14000	112.76074	9.14000	112.73291			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					0.00000	101.64011			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			9.47000	113.63960	9.47000	113.61057			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					0.00000	101.57290			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			8.80000	8.80000	8.80000	108.93908			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					0.00000	103.10217			0.00	0	40,000,000
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NBK26I On 10/05/2023 Spot Bond			100.00000	16.76159	100.00000	16.72408			0.00	0	20,000,000
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
NBK26I On 22/04/2026 Spot Bond					0.00000	102.15679			0.00	0	0
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27I On 10/05/2026 Spot Bond			9.42000	114.53299	9.42000	114.50387			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					0.00000	101.23174			0.00	0	0
<b>Total NBK27B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK27B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28J On 02/08/2023 Spot Bond			9.15000	105.61820	9.15000	105.59210			0.00	0	40,000,000
<b>Total NBK28A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NBK28A</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NBK28I On 19/11/2020 Spot Bond					0.00000	101.41116			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>
NBK29J On 31/07/2026 Spot Bond			9.37000	108.64505	9.37000	108.61757			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					0.00000	101.67478			0.00	0	0
<b>Total NBK29B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK29B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30J On 20/02/2024 Spot Bond			8.94000	104.46799	8.94000	104.44275		1,251,600,000,000.00		140,000,000	70,000,000
<b>Total NBK30A SPOT</b>								<b>1,251,600,000,000.00</b>		<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For NBK30A</b>								<b>1,251,600,000,000.00</b>		<b>140,000,000</b>	<b>70,000,000</b>
NBK30I On 18/02/2021 Spot Bond					0.00000	102.68022			0.00	208,000,000	52,000,000
<b>Total NBK30B SPOT</b>									<b>0.00</b>	<b>208,000,000</b>	<b>52,000,000</b>
<b>Total For NBK30B</b>									<b>0.00</b>	<b>208,000,000</b>	<b>52,000,000</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	101.45757			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					0.00000	101.23576			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					0.00000	102.03400			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					0.00000	102.77083			0.00	400,000,000	100,000,000
<b>Total NBK34B SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For NBK34B</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
NBK35I On 10/05/2023 Spot Bond					0.00000	103.85765			0.00	0	0
<b>Total NBK35B 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 NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	104.77677				0.00	0	10,000,000
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NBK37I On 02/08/2019 Spot Bond					0.00000	102.01619				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					0.00000	102.98871				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			7.79500	105.89631	7.79500	105.87431				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	41.20433	100.00000	41.11364				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			10.64500	10.64500	10.64500	51.66299				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					0.00000	101.98594				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					0.00000	101.67028				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					0.00000	102.01761				0.00	440,000,000	110,000,000
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>110,000,000</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>440,000,000</b>	<b>110,000,000</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	101.85713				0.00	660,000,000	330,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	101.44449				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					0.00000	101.68370				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					0.00000	101.52040				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					0.00000	101.56245				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					0.00000	99.97661				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					0.00000	100.77199				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			9.81500	104.57803	9.81500	104.55081				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					0.00000	100.76809				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			9.85000	103.65761	9.85000	103.63053				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					0.00000	100.77199				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					0.00000	100.77812				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					0.00000	100.78592				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 20/09/2020 Spot Bond					0.00000	100.70454				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	100.21096				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>
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2018 Spot Bond					0.00000	102.63981				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					0.00000	101.81103				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			8.69500	8.69500	8.69500	101.92112				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					0.00000	101.25185				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					0.00000	100.04955				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2020 Spot Bond					0.00000	100.04916				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	103.30324				0.00	364,000,000	101,000,000
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>364,000,000</b>	<b>101,000,000</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>364,000,000</b>	<b>101,000,000</b>
NED20 On 01/07/2020 Spot Bond			10.12000	105.59325	10.12000	105.56446				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					0.00000	107.44077				0.00	0	40,000,000
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.05594				0.00	0	10,000,000
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NET51 On 16/11/2018 Spot Bond					0.00000	101.39773				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					0.00000	104.75184				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					0.00000	104.24894				0.00	0	50,000,000
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.55379				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>
NGL04 On 20/03/2023 Spot Bond					0.00000	100.88137				0.00	0	0
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1 On 01/07/2022 Spot Bond					0.00000	100.51366				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	106.44200	10.00000	106.41400				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	105.86762	13.50000	105.82942				0.00	0	0

Contract Details	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					0.00000	101.22198				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			2.98000	2.98000	2.98000	127.58402				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			3.37000	3.37000	3.37000	124.51953				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			3.55000	3.55000	3.55000	171.15725				0.00	0	0
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			3.86000	166.69201	3.86000	166.65870				0.00	0	0
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB17 On 31/01/2038 Spot Bond			3.87000	82.51164	3.87000	105.67308				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			7.97000	104.98199	7.97000	104.95933				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			8.60000	8.60000	8.60000	105.09021				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					0.00000	101.27184				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					0.00000	101.30688				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					0.00000	101.32075				0.00	0	0

Contract Details	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					0.00000	101.26621				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					0.00000	101.34835				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					0.00000	101.38410				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					0.00000	101.26621				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			8.80000	8.80000	8.80000	105.11304				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					0.00000	101.30075				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					0.00000	101.38121				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					0.00000	101.29612				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			9.00000	9.00000	9.00000	105.13591				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					0.00000	101.31108				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					0.00000	101.44544				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					0.00000	101.32318				0.00	0	0



Contract Details	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					0.00000	101.59469				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					0.00000	101.34098				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					0.00000	101.51032				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			7.97500	107.20879	7.97500	107.18576				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			8.84500	118.23208	8.84500	118.20381				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			3.15000	183.49445	3.15000	183.46119				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			10.57000	115.25176	10.57000	115.21915				0.00	0	6,240,000,000
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,240,000,000</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>6,240,000,000</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	16.74968	100.00000	16.71241				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>
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NSN97U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN97U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond					0.00000	101.50848				0.00	0	0
<b>Total NTC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC19 On 27/07/2020 Spot Bond					0.00000	99.72840				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NTC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NTC19</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NTC20 On 27/07/2020 Spot Bond					0.00000	100.35406				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					0.00000	100.94220				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					0.00000	101.50352				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					0.00000	101.53724				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>
NTC24 On 29/03/2021 Spot Bond					0.00000	100.52495				0.00	0	0
<b>Total NTC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	101.42139				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					0.00000	102.35970				0.00	0	0
<b>Total OML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML03 On 27/11/2019 Spot Bond			9.12000	103.83620	9.12000	103.81063				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					0.00000	100.90828				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			9.37500	9.37500	9.37500	101.44242				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			10.08000	101.61264	10.08000	101.58549				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			10.92000	101.06943	10.92000	101.04024				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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					0.00000	102.06584				0.00	0	10,000,000
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
OML09 On 14/09/2022 Spot Bond			10.07000	103.93934	10.07000	103.91160				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			10.92000	103.23200	10.92000	103.20218				0.00	0	930,000,000
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>930,000,000</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>930,000,000</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>
PBKS1I 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>
PBKX1I 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	106.44200	10.00000	106.41400				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>
PMM36 On 04/05/2018 Spot Bond					0.00000	101.68560				0.00	0	0

Contract Details	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					0.00000	100.95426				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					0.00000	101.05745				0.00	0	0
<b>Total PMM39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM40 On 04/09/2018 Spot Bond					0.00000	101.05745				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					0.00000	101.56553				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					0.00000	101.10583				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>
PMM43 On 28/02/2019 Spot Bond					0.00000	101.01464				0.00	0	0
<b>Total PMM43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC001 On 31/12/2018 Spot Bond					0.00000	98.78410				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					0.00000	99.69048				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					0.00000	101.30994				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					0.00000	101.37187				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					0.00000	101.42604				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					0.00000	101.53433				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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					0.00000	101.54979			0.00	0	0
<b>Total PRE2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2D On 20/02/2022 Spot Bond					0.00000	101.56526			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			8.07500	118.32571	8.07000	118.33370			704,469,970,327,500.00	1,173,928,169,700	2,453,186,167,200
<b>Total R186 SPOT</b>									<b>14,469,970,327,500.00</b>	<b>173,928,169,700</b>	<b>453,186,167,200</b>
<b>Total For R186</b>									<b>14,469,970,327,500.00</b>	<b>173,928,169,700</b>	<b>453,186,167,200</b>
R197 On 07/12/2023 Spot Bond			1.97000	307.57991	1.95000	307.83334			53,772,933,441,000.00	27,295,905,300	45,766,005,300
<b>Total R197 SPOT</b>									<b>3,772,933,441,000.00</b>	<b>27,295,905,300</b>	<b>45,766,005,300</b>
<b>Total For R197</b>									<b>3,772,933,441,000.00</b>	<b>27,295,905,300</b>	<b>45,766,005,300</b>
R202 On 07/12/2033 Spot Bond			2.40000	247.79290	2.40000	247.75304			91,088,256,240,000.00	37,953,440,100	180,883,021,300
<b>Total R202 SPOT</b>									<b>1,088,256,240,000.00</b>	<b>37,953,440,100</b>	<b>180,883,021,300</b>
<b>Total For R202</b>									<b>1,088,256,240,000.00</b>	<b>37,953,440,100</b>	<b>180,883,021,300</b>
R203 On 28/02/2023 Spot Bond			7.50500	102.02212	7.50000	102.02190			759,467,154,657,000.00	367,683,831,400	537,011,789,000
<b>Total R203 SPOT</b>									<b>9,467,154,657,000.00</b>	<b>367,683,831,400</b>	<b>537,011,789,000</b>
<b>Total For R203</b>									<b>9,467,154,657,000.00</b>	<b>367,683,831,400</b>	<b>537,011,789,000</b>
R2030 On 31/01/2030 Spot Bond			8.45500	98.35005	8.45500	98.32756			933,779,643,637,000.00	583,533,961,400	505,813,004,800
<b>Total R2030 SPOT</b>									<b>3,779,643,637,000.00</b>	<b>583,533,961,400</b>	<b>505,813,004,800</b>
<b>Total For R2030</b>									<b>3,779,643,637,000.00</b>	<b>583,533,961,400</b>	<b>505,813,004,800</b>
R2032 On 31/03/2032 Spot Bond			8.63500	97.33282	8.63500	97.31034			295,801,401,061,000.00	1,192,333,688,600	514,140,844,300
<b>Total R2032 SPOT</b>									<b>5,801,401,061,000.00</b>	<b>192,333,688,600</b>	<b>514,140,844,300</b>
<b>Total For R2032</b>									<b>5,801,401,061,000.00</b>	<b>192,333,688,600</b>	<b>514,140,844,300</b>
R2035 On 28/02/2035 Spot Bond			8.77500	102.05887	8.77500	102.03506			632,335,556,850,000.00	413,941,374,000	443,218,450,100
<b>Total R2035 SPOT</b>									<b>2,335,556,850,000.00</b>	<b>413,941,374,000</b>	<b>443,218,450,100</b>
<b>Total For R2035</b>									<b>2,335,556,850,000.00</b>	<b>413,941,374,000</b>	<b>443,218,450,100</b>
R2037 On 31/01/2037 Spot Bond			8.86500	98.49879	8.86500	98.47519			613,727,787,966,000.00	407,639,908,400	570,052,759,400
<b>Total R2037 SPOT</b>									<b>3,727,787,966,000.00</b>	<b>407,639,908,400</b>	<b>570,052,759,400</b>
<b>Total For R2037</b>									<b>3,727,787,966,000.00</b>	<b>407,639,908,400</b>	<b>570,052,759,400</b>
R204 On 21/12/2018 Spot Bond			6.80000	103.37688	6.79500	103.36117			111,648,840,280,000.00	16,418,947,100	39,824,486,600
<b>Total R204 SPOT</b>									<b>1,648,840,280,000.00</b>	<b>16,418,947,100</b>	<b>39,824,486,600</b>
<b>Total For R204</b>									<b>1,648,840,280,000.00</b>	<b>16,418,947,100</b>	<b>39,824,486,600</b>
R2040 On 31/01/2040 Spot Bond			8.92000	102.67804	8.92000	102.65329			318,968,826,768,000.00	147,866,460,400	457,303,208,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2040 SPOT</b>									<b>18,968,826,768,000.00</b>	<b>147,866,460,400</b>	<b>457,303,208,200</b>
<b>Total For R2040</b>									<b>18,968,826,768,000.00</b>	<b>147,866,460,400</b>	<b>457,303,208,200</b>
R2044 On 31/01/2044 Spot Bond			8.96500	99.71358	8.96500	99.68943			901,996,367,235,000.00	546,792,679,000	737,754,826,700
<b>Total R2044 SPOT</b>									<b>11,996,367,235,000.00</b>	<b>546,792,679,000</b>	<b>737,754,826,700</b>
<b>Total For R2044</b>									<b>11,996,367,235,000.00</b>	<b>546,792,679,000</b>	<b>737,754,826,700</b>
R2048 On 28/02/2048 Spot Bond			8.93000	99.30270	8.93000	99.27913			250,418,293,842,000.00	1,483,809,439,400	1,681,099,209,900
<b>Total R2048 SPOT</b>									<b>10,418,293,842,000.00</b>	<b>483,809,439,400</b>	<b>581,099,209,900</b>
<b>Total For R2048</b>									<b>10,418,293,842,000.00</b>	<b>483,809,439,400</b>	<b>581,099,209,900</b>
R207 On 15/01/2020 Spot Bond			6.92500	102.39155	6.92000	102.38042			236,090,156,695,000.00	34,092,441,400	237,167,914,600
<b>Total R207 SPOT</b>									<b>16,090,156,695,000.00</b>	<b>34,092,441,400</b>	<b>237,167,914,600</b>
<b>Total For R207</b>									<b>16,090,156,695,000.00</b>	<b>34,092,441,400</b>	<b>237,167,914,600</b>
R208 On 31/03/2021 Spot Bond			7.15000	99.29839	7.14500	99.29234			628,225,791,050,000.00	87,863,747,000	264,039,709,900
<b>Total R208 SPOT</b>									<b>18,225,791,050,000.00</b>	<b>87,863,747,000</b>	<b>264,039,709,900</b>
<b>Total For R208</b>									<b>18,225,791,050,000.00</b>	<b>87,863,747,000</b>	<b>264,039,709,900</b>
R209 On 31/03/2036 Spot Bond			8.81000	77.44393	8.80500	77.46272			895,603,025,390,000.00	782,701,819,000	687,406,392,100
<b>Total R209 SPOT</b>									<b>15,603,025,390,000.00</b>	<b>782,701,819,000</b>	<b>587,406,392,100</b>
<b>Total For R209</b>									<b>15,603,025,390,000.00</b>	<b>782,701,819,000</b>	<b>587,406,392,100</b>
R210 On 31/03/2028 Spot Bond			2.30000	190.78742	2.30000	190.75732			138,073,861,510,000.00	60,032,113,700	71,917,776,300
<b>Total R210 SPOT</b>									<b>18,073,861,510,000.00</b>	<b>60,032,113,700</b>	<b>71,917,776,300</b>
<b>Total For R210</b>									<b>18,073,861,510,000.00</b>	<b>60,032,113,700</b>	<b>71,917,776,300</b>
R212 On 31/01/2022 Spot Bond			1.97500	154.81117	1.97500	154.78801			237,799,480,000,000.00	120,404,800,000	206,482,200,000
<b>Total R212 SPOT</b>									<b>17,799,480,000,000.00</b>	<b>120,404,800,000</b>	<b>206,482,200,000</b>
<b>Total For R212</b>									<b>17,799,480,000,000.00</b>	<b>120,404,800,000</b>	<b>206,482,200,000</b>
R213 On 28/02/2031 Spot Bond			8.54000	89.05356	8.53500	89.06877			883,536,321,774,000.00	806,034,698,100	405,437,942,600
<b>Total R213 SPOT</b>									<b>13,536,321,774,000.00</b>	<b>806,034,698,100</b>	<b>405,437,942,600</b>
<b>Total For R213</b>									<b>13,536,321,774,000.00</b>	<b>806,034,698,100</b>	<b>405,437,942,600</b>
R214 On 28/02/2041 Spot Bond			8.90500	77.54619	8.90500	77.52784			865,768,373,669,000.00	1,107,890,889,800	724,655,031,700
<b>Total R214 SPOT</b>									<b>15,768,373,669,000.00</b>	<b>107,890,889,800</b>	<b>724,655,031,700</b>
<b>Total For R214</b>									<b>15,768,373,669,000.00</b>	<b>107,890,889,800</b>	<b>724,655,031,700</b>
RCG01 On 24/10/2019 Spot Bond					0.00000	100.22151			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>
RDF02U On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF04U On 04/10/2018 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 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 27/11/2019 Spot Bond					0.00000	102.18402				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					0.00000	101.51574				0.00	0	0
<b>Total RDFB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2019 Spot Bond			100.00000	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					0.00000	100.62195				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					0.00000	100.43477				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					0.00000	101.19606				0.00	0	0
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.99897				0.00	0	0
<b>Total RDFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.58393				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					0.00000	101.23941				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
RDFB1:On 12/03/2021 Spot Bond					0.00000	100.90933				0.00	0	0
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1:On 12/03/2023 Spot Bond					0.00000	100.92924				0.00	0	0
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 04/06/2018 Spot Bond					0.00000	101.02173				0.00	0	0
<b>Total RDFC38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 27/07/2018 Spot Bond					0.00000	99.75570				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 05/10/2018 Spot Bond					0.00000	100.28229				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>
RDFC4 On 23/09/2018 Spot Bond					0.00000	100.59095				0.00	0	0
<b>Total RDFC42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond					0.00000	101.41865				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					0.00000	101.43250				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					0.00000	101.30865				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
<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 05/04/2019 Spot Bond					0.00000	100.42795				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	100.51616				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					0.00000	100.42213				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					0.00000	100.47403				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					0.00000	101.09250				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					0.00000	101.79522				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					0.00000	101.49706				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>
RED60 On 09/03/2022 Spot Bond					0.00000	100.46736				0.00	0	0
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60: On 09/03/2022 Spot Bond					0.00000	100.58549				0.00	0	0
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED602</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
<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					0.00000	100.91160				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	101.58473				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					0.00000	101.29652				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					0.00000	100.18357				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					0.00000	102.08601				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>
RES39I 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					0.00000	100.02310				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					0.00000	101.21639				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>
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES42U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES42U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI0€ 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			8.66500	103.33560	8.66500	103.31152				0.00	0	4,900,000,000
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,900,000,000</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>4,900,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.18000	104.80309	9.18000	104.77726				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			10.24500	103.63272	10.24500	103.60429				0.00	0	0

Contract Details	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>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.44200	10.00000	106.41400			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>
SBK17 On 30/07/2019 Spot Bond					0.00000	102.73386			0.00	100,000,000	50,000,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
SBK18 On 24/10/2020 Spot Bond					0.00000	101.41036			0.00	820,000,000	410,000,000
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>820,000,000</b>	<b>410,000,000</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>820,000,000</b>	<b>410,000,000</b>
SBK19 On 24/10/2019 Spot Bond					0.00000	99.85944			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					0.00000	103.80631			0.00	0	20,000,000
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SBK21 On 28/01/2020 Spot Bond					0.00000	102.92163			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					0.00000	103.74405			0.00	0	20,000,000
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SBK23 On 28/05/2022 Spot Bond			10.30000	108.64529	10.30000	108.61514		4,326,000,000,000.00	0.00	420,000,000	2,240,000,000
<b>Total SBK23 SPOT</b>								<b>4,326,000,000,000.00</b>		<b>420,000,000</b>	<b>2,240,000,000</b>
<b>Total For SBK23</b>								<b>4,326,000,000,000.00</b>		<b>420,000,000</b>	<b>2,240,000,000</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	101.29329			0.00	100,000,000	50,000,000
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</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					0.00000	103.42024			0.00	0	0
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK26 On 25/04/2021 Spot Bond			9.94500	105.68567	9.94500	105.65749			0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBK26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBK26</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBS16 On 22/09/2018 Spot Bond					0.00000	100.93193			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					0.00000	102.00083			0.00	0	0
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			8.37000	108.20962	8.37000	108.18525		4,017,600,000,000.00		480,000,000	4,740,000,000
<b>Total SBS19 SPOT</b>								<b>4,017,600,000,000.00</b>		<b>480,000,000</b>	<b>4,740,000,000</b>
<b>Total For SBS19</b>								<b>4,017,600,000,000.00</b>		<b>480,000,000</b>	<b>4,740,000,000</b>
SBS20 On 15/05/2026 Spot Bond			9.25000	108.76947	9.25000	108.74230		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					0.00000	104.41089		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					0.00000	101.90684		0.00		0	0
<b>Total SBS24 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SBS24</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			7.80500	104.66308	7.80500	104.64095		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			8.75000	107.80620	8.75000	107.78070		543,532,500,000,000.00		62,118,000,000	5,529,500,000
<b>Total SBS27 SPOT</b>								<b>13,532,500,000,000.00</b>		<b>62,118,000,000</b>	<b>5,529,500,000</b>
<b>Total For SBS27</b>								<b>13,532,500,000,000.00</b>		<b>62,118,000,000</b>	<b>5,529,500,000</b>
SBS29 On 12/06/2019 Spot Bond			7.79000	104.00914	7.79000	103.98730		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			9.39000	96.62344	9.39000	96.59896		0.00		0	0
<b>Total SBS3 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SBS3</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SBS30 On 12/06/2019 Spot Bond					0.00000	100.91253		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			9.48000	105.25567	9.48000	105.22889		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	100.74017				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			9.36500	104.32029	9.36500	104.29435				0.00	0	1,500,000,000
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SBS36 On 29/01/2020 Spot Bond					0.00000	102.19390				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			7.90500	101.85747	7.90500	101.83566				0.00	0	0
<b>Total SBS37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			9.14000	101.73524	9.14000	101.71012				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			9.85000	101.15374	9.85000	101.12688			985,000,000,000.00		100,000,000	50,000,000
<b>Total SBS39 SPOT</b>									<b>985,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For SBS39</b>									<b>985,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,000</b>
SBS4 On 16/11/2021 Spot Bond			8.48500	103.99547	8.48500	103.97161				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					0.00000	102.44393				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	109.48292	8.59500	109.45747				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			9.14000	112.69429	9.14000	112.66648				0.00	0	0
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS43 On 12/11/2027 Spot Bond			9.43500	113.30950	9.43500	113.28064				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					0.00000	101.75706				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBS44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS45 On 15/02/2021 Spot Bond					0.00000	102.58724			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			8.65000	109.58439	8.65000	109.55876			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					0.00000	103.20678			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					0.00000	102.33464			0.00	0	340,000,000
<b>Total SBS48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>340,000,000</b>
<b>Total For SBS48</b>									<b>0.00</b>	<b>0</b>	<b>340,000,000</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	102.01227			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			8.66000	104.53233	8.66000	104.50785			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			9.11000	9.11000	9.11000	104.99322			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					0.00000	100.28696			0.00	400,000,000	200,000,000
<b>Total SBS52 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SBS52</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	101.27206			0.00	620,000,000	310,000,000
<b>Total SBS53 SPOT</b>									<b>0.00</b>	<b>620,000,000</b>	<b>310,000,000</b>
<b>Total For SBS53</b>									<b>0.00</b>	<b>620,000,000</b>	<b>310,000,000</b>
SBS54 On 12/06/2020 Spot Bond					0.00000	100.89931			0.00	0	0
<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					0.00000	101.71500			0.00	0	0
<b>Total SBS55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS56 On 12/06/2022 Spot Bond			8.52500	8.52500	8.52500	104.56299		171,430,930,000,000.00	20,109,200,000	9,554,600,000	

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 SBS56 SPOT</b>									<b>'1,430,930,000,000.00</b>	<b>20,109,200,000</b>	<b>9,554,600,000</b>
<b>Total For SBS56</b>									<b>'1,430,930,000,000.00</b>	<b>20,109,200,000</b>	<b>9,554,600,000</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.93706			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					0.00000	101.79624			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					0.00000	100.19995			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					0.00000	99.99983			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			2.99000	292.77214	2.99000	292.72035			2,601,300,000,000.00	870,000,000	610,000,000
<b>Total SBSI11 SPOT</b>									<b>2,601,300,000,000.00</b>	<b>870,000,000</b>	<b>610,000,000</b>
<b>Total For SBSI11</b>									<b>2,601,300,000,000.00</b>	<b>870,000,000</b>	<b>610,000,000</b>
SBSI14 On 07/12/2033 Spot Bond			3.80000	3.80000	3.80000	209.53077			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					0.00000	101.60915			0.00	8,000,000	844,000,000
<b>Total SBT101 SPOT</b>									<b>0.00</b>	<b>8,000,000</b>	<b>844,000,000</b>
<b>Total For SBT101</b>									<b>0.00</b>	<b>8,000,000</b>	<b>844,000,000</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	100.66939			0.00	0	10,000,000
<b>Total SBT102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBT102</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	101.89267			0.00	320,000,000	80,000,000
<b>Total SBT201 SPOT</b>									<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
<b>Total For SBT201</b>									<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	100.26955			0.00	0	0
<b>Total SGI004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI005 On 10/07/2021 Spot Bond					0.00000	100.26968			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					0.00000	100.21721			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	82.63494				0.00	0	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11U On 25/11/2020 Spot Bond			10.00000	106.44200	10.00000	106.41400				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>
SLI3 On 15/08/2018 Spot Bond			7.94000	101.73847	7.94000	101.71690				0.00	0	800,000,000
<b>Total SLI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For SLI3</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
SLI4 On 15/08/2021 Spot Bond					0.00000	102.75995				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					0.00000	101.53409				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					0.00000	101.57605				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					0.00000	101.49507				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					0.00000	101.53729				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					0.00000	101.60157				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					0.00000	101.61819				0.00	0	0
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.62149				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					0.00000	101.63002				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	101.73816				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					0.00000	101.77320				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					0.00000	101.69394				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					0.00000	101.73112				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					0.00000	101.84724				0.00	0	0
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT03 On 12/04/2023 Spot Bond			10.05000	10.05000	10.05000	106.80419				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					0.00000	101.12517				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					0.00000	102.09463				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					0.00000	101.35626				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>
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.38203				0.00	0	0
<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					0.00000	101.34872				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					0.00000	101.53214				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	101.38637				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					0.00000	101.37611				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					0.00000	101.07581				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					0.00000	101.99659				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					0.00000	0.00000				0.00	0	0
<b>Total SSA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			8.74500	98.83692	8.74500	98.81380				0.00	0	500,000,000
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SSN00: On 31/03/2021 Spot Bond			8.71500	95.33023	8.71500	95.30802				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			8.71500	95.33023	8.71500	95.30802				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			3.53500	3.53500	3.53500	123.24804				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			9.57000	108.80297	9.57000	108.77503				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>
SSN02: On 28/02/2031 Spot Bond			10.40500	77.08423	10.40500	77.06299				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN021 On 21/01/2019 Spot Bond					0.00000	99.88929				0.00	0	0
<b>Total SSN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN024 On 16/01/2019 Spot Bond					0.00000	100.04174				0.00	0	0
<b>Total SSN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN026 On 25/09/2019 Spot Bond					0.00000	100.62372				0.00	0	0
<b>Total SSN027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN027 On 07/12/2023 Spot Bond					0.00000	101.23370				0.00	0	0
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN029 On 17/03/2020 Spot Bond					0.00000	100.77606				0.00	0	0
<b>Total SSN033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN033 On 02/06/2020 Spot Bond					0.00000	101.21518				0.00	400,000,000	100,000,000
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
SSN034 On 17/11/2020 Spot Bond					0.00000	101.47948				0.00	160,000,000	40,000,000
<b>Total SSN035 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
<b>Total For SSN035</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
SSN035 On 01/06/2021 Spot Bond					0.00000	101.30769				0.00	0	0
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.13569				0.00	0	0
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN038 On 13/10/2023 Spot Bond					0.00000	100.02445				0.00	0	0
<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			8.90000	103.97518	8.90000	103.95045				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			4.00000	103.64753	4.00000	103.62631				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	101.72625				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					0.00000	102.04515				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					0.00000	100.17832				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					0.00000	106.77456				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					0.00000	100.69921				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			2.98000	2.98000	2.98000	292.86136				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					0.00000	104.41367				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					0.00000	99.83356				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			7.19700	102.52822	7.19700	102.50830				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					0.00000	99.82063				0.00	0	0
<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					0.00000	101.77295				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 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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					0.00000	99.97868				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>
SSN058 On 05/10/2022 Spot Bond			8.40000	100.21149	8.40000	100.29269				0.00	0	0
<b>Total SSN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN059 On 05/10/2022 Spot Bond					0.00000	100.28328				0.00	0	0
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			9.09000	99.97852	9.09000	99.95425				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					0.00000	101.34110				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					0.00000	101.77199				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			8.57000	101.97335	8.57000	101.94971				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					0.00000	101.57274				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					0.00000	101.40448				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			8.47000	105.70589	8.47000	105.68167				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					0.00000	101.29572				0.00	0	0
<b>Total T13A13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A14 On 21/08/2018 Spot Bond					0.00000	101.37590				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	101.40146				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			8.57000	105.22345	8.57000	105.19907				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					0.00000	101.37155				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					0.00000	101.16813				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			8.52000	104.05397	8.52000	104.02999				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					0.00000	101.36388				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					0.00000	101.39414				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			8.55000	105.57323	8.55000	105.54881				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					0.00000	101.24972				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					0.00000	101.23645				0.00	0	0
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond					0.00000	100.52605				0.00	0	0
<b>Total TFS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS135 On 06/07/2018 Spot Bond					0.00000	100.39240				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TFS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.27919				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					0.00000	101.76454				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					0.00000	100.15803				0.00	0	0
<b>Total TFS141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS142 On 28/10/2021 Spot Bond					0.00000	99.73469				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>
TFS144 On 20/03/2020 Spot Bond					0.00000	100.71271				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					0.00000	100.73290				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					0.00000	99.85371				0.00	0	0
<b>Total TFS146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS147 On 12/10/2020 Spot Bond					0.00000	100.13106				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					0.00000	100.13459				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					0.00000	101.77568				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					0.00000	101.36453				0.00	0	0
<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					0.00000	101.14336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TH10A1 On 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>
TH11A2 On 18/07/2018 Spot Bond					0.00000	100.00002				0.00	0	0
<b>Total TH11A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.16578	8.73000	102.14186				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>
TH11A5 On 18/07/2018 Spot Bond					0.00000	100.10269				0.00	0	0
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6 On 18/07/2018 Spot Bond			8.29500	8.29500	8.29500	101.99076				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>
TH11A8 On 18/07/2018 Spot Bond					0.00000	100.04644				0.00	0	0
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1 On 18/07/2018 Spot Bond					0.00000	100.06104				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2018 Spot Bond					0.00000	100.00002				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2018 Spot Bond					0.00000	100.00002				0.00	0	0
<b>Total TH11B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1 On 18/07/2018 Spot Bond					0.00000	100.00004				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2 On 18/07/2018 Spot Bond					0.00000	100.00004				0.00	0	0
<b>Total TH11C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3 On 18/07/2018 Spot Bond					0.00000	100.00003				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	100.00010				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					0.00000	100.00010				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					0.00000	100.00009				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					0.00000	101.32588				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					0.00000	101.36394				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			8.52000	8.52000	8.52000	102.20820				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					0.00000	101.34110				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					0.00000	101.39437				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			8.43000	101.46265	8.43000	101.43951				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					0.00000	101.33349				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					0.00000	101.39437				0.00	0	0
<b>Total TH12A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A9 On 21/08/2019 Spot Bond			8.54000	101.00377	8.54000	100.98044				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH12A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B On 21/08/2019 Spot Bond					0.00000	101.46284				0.00	0	0
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B On 21/08/2019 Spot Bond					0.00000	101.46284				0.00	0	0
<b>Total TH12B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B On 21/08/2019 Spot Bond					0.00000	101.46284				0.00	0	0
<b>Total TH12B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B On 21/08/2019 Spot Bond					0.00000	101.46284				0.00	0	0
<b>Total TH12B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C On 21/08/2019 Spot Bond					0.00000	102.58576				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C On 21/08/2019 Spot Bond					0.00000	102.58576				0.00	0	0
<b>Total TH12C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C On 21/08/2019 Spot Bond					0.00000	101.58449				0.00	0	0
<b>Total TH12C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C On 21/08/2019 Spot Bond					0.00000	101.58297				0.00	0	0
<b>Total TH12C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/08/2019 Spot Bond					0.00000	102.07780				0.00	0	0
<b>Total TH12D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/08/2019 Spot Bond					0.00000	102.06566				0.00	0	0
<b>Total TH12D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/08/2019 Spot Bond					0.00000	102.15067				0.00	0	0
<b>Total TH12D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/08/2019 Spot Bond					0.00000	102.06871				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH12D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond					0.00000	101.30610				0.00	0	0
<b>Total TH13A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond					0.00000	101.33959				0.00	0	0
<b>Total TH13A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond					0.00000	101.71055				0.00	0	0
<b>Total TH13A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond			8.67000	102.79798	8.67000	102.77389				0.00	0	0
<b>Total TH13A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond					0.00000	101.30762				0.00	0	0
<b>Total TH13A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond					0.00000	101.47523				0.00	0	0
<b>Total TH13A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond					0.00000	100.91953				0.00	0	0
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond			8.56000	103.72304	8.56000	103.69903				0.00	0	0
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond					0.00000	101.40210				0.00	0	0
<b>Total TH13A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	101.46273				0.00	0	0
<b>Total TH13B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	101.46425				0.00	0	0
<b>Total TH13B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	101.48444				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH13B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B3 On 21/08/2020 Spot Bond					0.00000	101.45428				0.00	0	0
<b>Total TH13B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B4 On 21/08/2020 Spot Bond					0.00000	101.45817				0.00	0	0
<b>Total TH13B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B5 On 21/08/2020 Spot Bond					0.00000	101.56914				0.00	0	0
<b>Total TH13C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C1 On 21/08/2020 Spot Bond					0.00000	101.58130				0.00	0	0
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C2 On 21/08/2020 Spot Bond					0.00000	101.55980				0.00	0	0
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C3 On 21/08/2020 Spot Bond					0.00000	101.58993				0.00	0	0
<b>Total TH13C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C4 On 21/08/2020 Spot Bond					0.00000	101.65270				0.00	0	0
<b>Total TH13C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C5 On 21/08/2020 Spot Bond					0.00000	102.06987				0.00	0	0
<b>Total TH13D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D1 On 21/08/2020 Spot Bond					0.00000	102.06987				0.00	0	0
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D2 On 21/08/2020 Spot Bond					0.00000	102.08549				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>
TH13D3 On 21/08/2020 Spot Bond					0.00000	102.06303				0.00	0	0
<b>Total TH13D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D4 On 21/08/2020 Spot Bond					0.00000	102.10017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	101.89039				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					0.00000	101.41542				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			8.68500	108.41843	8.68500	108.39296				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 21/11/2019 Spot Bond					0.00000	101.80865				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					0.00000	102.35805				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			8.63500	103.16197	8.63500	105.97592				0.00	0	0
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.50812				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					0.00000	101.46254				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					0.00000	101.44430				0.00	0	0
<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>
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.58407				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>
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.55369				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>
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.53547				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	102.03898				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					0.00000	102.00718				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					0.00000	101.96325				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					0.00000	101.34847				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					0.00000	101.37900				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	9.82000	9.82000	101.82946				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					0.00000	101.41246				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					0.00000	101.48391				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					0.00000	101.92559				0.00	0	0
<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>
TH9A On 18/07/2019 Spot Bond					0.00000	100.58885				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					0.00000	100.00002				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					0.00000	101.75571				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	100.00006				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			8.27000	8.27000	8.27000	97.08527			5,789,000,000,000.00	700,000,000	700,000,000	
<b>Total TL20 SPOT</b>									<b>5,789,000,000,000.00</b>	<b>700,000,000</b>	<b>700,000,000</b>	
<b>Total For TL20</b>									<b>5,789,000,000,000.00</b>	<b>700,000,000</b>	<b>700,000,000</b>	
TL20/R-On 22/02/2020 Spot Bond			100.00000	32.81009	100.00000	32.74784			0.00	0	0	
TL20/R-On 25/11/2020 Spot Bond			10.00000	106.44200	10.00000	106.41400			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					0.00000	101.07297			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					0.00000	101.10407			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			8.69000	102.33999	8.69000	102.31633			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			9.22000	102.83533	9.22000	102.81014			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>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.31020			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>	
TLC04 On 21/09/2018 Spot Bond					0.00000	100.58009			0.00	0	0	
<b>Total TLC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TLC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TLC05 On 22/09/2019 Spot Bond					0.00000	100.64632			0.00	0	0	
<b>Total TLC05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TLC05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TN20 On 17/09/2020 Spot Bond			8.49500	105.21412	8.49500	105.19033				0.00	0	60,307,400,000
<b>Total TN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,307,400,000</b>
<b>Total For TN20</b>										<b>0.00</b>	<b>0</b>	<b>60,307,400,000</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	23.96702	100.00000	23.91426				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	21.03336	100.00000	20.98629				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			9.13000	112.02640	9.13000	111.99878			49,302,000,000,000.00		5,400,000,000	16,135,300,000
<b>Total TN23 SPOT</b>									<b>19,302,000,000,000.00</b>		<b>5,400,000,000</b>	<b>16,135,300,000</b>
<b>Total For TN23</b>									<b>19,302,000,000,000.00</b>		<b>5,400,000,000</b>	<b>16,135,300,000</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	16.58737	100.00000	16.55025				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			9.90000	99.47131	9.90000	99.44476				0.00	0	25,480,000,000
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,480,000,000</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>25,480,000,000</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	11.07823	100.00000	11.05344				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			9.95000	97.43665	9.95000	97.41051				0.00	0	1,000,000,000
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.66176	100.00000	12.63343				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			10.50500	100.24567	10.50500	100.21763				0.00	0	13,700,000,000
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,700,000,000</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>13,700,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	119.78405	8.00000	119.75837				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN40 On 09/10/2040 Spot Bond			11.00500	98.17785	11.00500	98.14912			0.00	0	8,800,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,800,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>8,800,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.28650	10.75000	100.25782			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					0.00000	101.34408			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					0.00000	101.74829			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					0.00000	102.85656			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					0.00000	102.00036			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					0.00000	101.51215			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					0.00000	101.54591			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					0.00000	101.59652			0.00	0	0
<b>Total TORQ9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.44200	10.00000	106.41400			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 10/04/2019 Spot Bond					0.00000	100.41270			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					0.00000	101.49039			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>

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 30/11/2020 Spot Bond			8.64500	105.63215	8.64500	105.60745			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					0.00000	100.86717			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					0.00000	100.90580			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			8.82000	105.29790	8.82000	105.27293			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					0.00000	100.86812			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					0.00000	100.90580			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			8.62000	8.62000	8.62000	105.79865			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					0.00000	100.94379			0.00	0	0
<b>Total TRA2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.99068			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					0.00000	101.08954			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					0.00000	101.12715			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					0.00000	101.37106			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.37106				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					0.00000	101.39622				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					0.00000	101.52466				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					0.00000	101.56248				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					0.00000	101.80915				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					0.00000	100.90268				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					0.00000	101.29734				0.00	0	0
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB2: On 14/06/2019 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					0.00000	100.92012				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					0.00000	102.57598				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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					0.00000	102.94388			0.00	0	0
<b>Total TRAE1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE2 On 14/06/2019 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>
TSE01 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>
TSE03 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					0.00000	99.82775			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					0.00000	99.52566			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					0.00000	99.22590			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>
TSP226 On 07/06/2018 Spot Bond					0.00000	98.93403			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					0.00000	98.62238			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>
TTO01 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					0.00000	102.34415			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC25 On 18/04/2018 Spot Bond					0.00000	102.04538				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					0.00000	101.87890				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					0.00000	101.79304				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					0.00000	101.64342				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					0.00000	101.35396				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					0.00000	101.27064				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>
TWC26 On 31/05/2018 Spot Bond					0.00000	101.01826				0.00	0	0
<b>Total TWC265 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC265</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC26 On 10/07/2018 Spot Bond					0.00000	100.10082				0.00	0	0
<b>Total TWC266 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC266</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			8.99500	105.60245	8.99500	105.57721				0.00	0	840,000,000
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>840,000,000</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>840,000,000</b>
UG26 On 09/03/2026 Spot Bond			10.06000	107.93303	10.06000	107.90424				0.00	0	1,210,000,000
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,210,000,000</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>1,210,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCJA3L 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>
VCJA4L 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>
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB1L 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>
VCJB2L 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>
VCJB3L 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>
VCJB4L 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>
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA1L 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>
VCPA2L 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>
VCPA3L 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>
VCPA4L 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA5U</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>
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB5U</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>
VKC23 On 20/08/2018 Spot Bond					0.00000	101.23385			0.00	0	0
<b>Total VKC23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC24 On 20/02/2019 Spot Bond					0.00000	101.31975			0.00	0	0
<b>Total VKC24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC25 On 05/06/2018 Spot Bond					0.00000	100.90418			0.00	0	0
<b>Total VKC25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE06 On 08/05/2018 Spot Bond					0.00000	101.67859			0.00	0	0
<b>Total VKE06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE07 On 08/06/2020 Spot Bond					0.00000	101.02868			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					0.00000	100.69954			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					0.00000	100.29228			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					0.00000	100.21576			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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
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>
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>
VR716L On 28/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR716U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR716U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VRI712 On 11/12/2018 Spot Bond					0.00000	100.84416			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					0.00000	100.37236			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1.93500	1.93500	1.93500	254.99451			0.00	0	0
<b>Total WS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WS05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP3 On 28/05/2019 Spot Bond			7.35500	105.23640	7.35500	105.21540			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			7.56000	106.27411	7.56000	106.25232			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			7.92000	106.44002	7.92000	106.41718			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/R On 28/05/2021 Spot Bond			100.00000	19.69130	100.00000	19.64724			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			6.74000	90.86174	6.74000	90.84538			0.00	0	0
<b>Total Z083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z083</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>									<b>1.16e+017</b>	<b>869,823,125,500</b>	<b>726,815,077,954</b>
<b>Total for SPOT :</b>									<b>1.16e+017</b>	<b>869,823,125,500</b>	<b>726,815,077,954</b>
<b>Total Futures</b>									<b>1.16e+017</b>	<b>869,823,129,276</b>	<b>726,816,169,229</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>114,945</b>
<b>Grand Total:</b>									<b>1.16e+017</b>	<b>869,823,129,276</b>	<b>726,816,284,174</b>