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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 18/11/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/02/2017 Bond Future			10.61929	78.88761	10.67163	78.55950			0.00	0	8,849
ES33 On 04/05/2017 Bond Future			10.70021	76.63259	10.75433	76.29789			0.00	0	0
ES33 On 03/08/2017 Bond Future			10.77462	78.17560	10.83044	77.83477			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>8,849</b>
ES33 On 02/02/2017 Bond Future	10.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Put			449.58000	0.44958	121,470		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Put			386.57000	0.38657	58,460		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Put			512.67000	0.51267	184,560		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			1,212.32000	1.21232	877,620		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			1,338.75000	1.33875	1,004,050		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			1,275.50000	1.27550	940,800		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/08/2017	Bond Future	10.53	Put			1,862.19000	1.86219	1,521,360		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Put			1,799.10000	1.79910	1,458,270		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Put			1,736.09000	1.73609	1,395,260		0.00	0	0
<b>Total ES33 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>8,849</b>
ES42	On	02/02/2017	Bond Future			10.73461	83.09903	10.78687	82.72389			0.00	0	8,777
ES42	On	04/05/2017	Bond Future			10.81481	80.45737	10.86884	80.07482			0.00	0	0
ES42	On	03/08/2017	Bond Future			10.88764	82.07769	10.94334	81.68804			0.00	0	0
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,777</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>8,777</b>
I2025	On	02/02/2017	Bond Future			128.91823	128.91823	128.94248	128.94248			0.00	0	3,255
I2025	On	04/05/2017	Bond Future			131.44105	131.44105	131.46558	131.46558			0.00	0	0
I2025	On	03/08/2017	Bond Future			132.76196	132.76196	132.78792	132.78792			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,255</b>
I2025	On	02/02/2017	Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	129.99	Put			1,047.52000	1.04752	1,071,770		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.00	Put			1,057.52000	1.05752	1,081,770		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.01	Put			1,067.52000	1.06752	1,091,770		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			1,114.42000	1.11442	1,138,950		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Put			1,094.42000	1.09442	1,118,950		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Put			1,104.42000	1.10442	1,128,950		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Put			1,172.08000	1.17208	1,198,040		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			1,182.08000	1.18208	1,208,040		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Put			1,192.08000	1.19208	1,218,040		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>3,255</b>
I2033	On	02/02/2017	Bond Future			107.88271	107.88271	108.05206	108.05206			0.00	0	5,474
I2033	On	04/05/2017	Bond Future			108.95458	108.95458	109.12708	109.12708			0.00	0	0
I2033	On	03/08/2017	Bond Future			111.15399	111.15399	111.33086	111.33086			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,474</b>
I2033	On	02/02/2017	Bond Future	109.72	Put			1,667.94000	1.66794	1,837,290		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.70	Put			1,647.94000	1.64794	1,817,290		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.71	Put			1,657.94000	1.65794	1,827,290		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.72	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Put			1,712.92000	1.71292	1,885,420		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Put			1,722.92000	1.72292	1,895,420		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Put			1,702.92000	1.70292	1,875,420		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Put			1,789.14000	1.78914	1,966,010		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			1,799.14000	1.79914	1,976,010		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			1,809.14000	1.80914	1,986,010		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>5,474</b>
I2038	On	02/02/2017	Bond Future			134.11939	134.11939	134.60075	134.60075			0.00	0	22,835
I2038	On	04/05/2017	Bond Future			136.74377	136.74377	137.23463	137.23463			0.00	0	0
I2038	On	03/08/2017	Bond Future			138.00523	138.00523	138.50673	138.50673			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,835</b>
I2038	On	02/02/2017	Bond Future	137.06	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.06	Put			2,459.25000	2.45925	2,940,610		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Put			2,469.25000	2.46925	2,950,610		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Put			2,449.25000	2.44925	2,930,610		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Put			2,555.37000	2.55537	3,046,230		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Put			2,535.37000	2.53537	3,026,230		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Put			2,545.37000	2.54537	3,036,230		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			2,673.27000	2.67327	3,174,770		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	03/08/2017	Bond Future	141.16	Put			2,653.27000	2.65327	3,154,770		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			2,663.27000	2.66327	3,164,770		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>22,835</b>
I2046	On	02/02/2017	Bond Future			133.87748	133.87748	134.18510	134.18510			0.00	0	18,352
I2046	On	04/05/2017	Bond Future			134.96929	134.96929	135.28254	135.28254			0.00	0	0
I2046	On	03/08/2017	Bond Future			137.69402	137.69402	138.01481	138.01481			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>18,352</b>
I2046	On	02/02/2017	Bond Future	137.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.13	Put			2,944.90000	2.94490	3,252,520		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Put			2,954.90000	2.95490	3,262,520		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Put			2,964.90000	2.96490	3,272,520		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			3,037.46000	3.03746	3,350,710		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Put			3,047.46000	3.04746	3,360,710		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Put			3,057.46000	3.05746	3,370,710		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			3,155.19000	3.15519	3,475,980		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			3,165.19000	3.16519	3,485,980		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			3,175.19000	3.17519	3,495,980		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>18,352</b>
I2050	On	02/02/2017	Bond Future			142.17720	142.17720	143.55161	143.55161			0.00	0	24,754
I2050	On	04/05/2017	Bond Future			144.95935	144.95935	146.36036	146.36036			0.00	0	0
I2050	On	03/08/2017	Bond Future			146.22417	146.22417	147.65434	147.65434			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>24,754</b>
I2050	On	02/02/2017	Bond Future	144.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.96	Put			1,408.39000	1.40839	2,782,800		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.97	Put			1,418.39000	1.41839	2,792,800		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.98	Put			1,428.39000	1.42839	2,802,800		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	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
I2050	On	04/05/2017	Bond Future	147.83	Put			1,469.64000	1.46964	2,870,650		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Put			1,479.64000	1.47964	2,880,650		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Put			1,489.64000	1.48964	2,890,650		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			1,585.66000	1.58566	3,015,830		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			1,565.66000	1.56566	2,995,830		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			1,575.66000	1.57566	3,005,830		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>24,754</b>
R186	On	02/02/2017	Bond Future			9.00312	111.01609	9.03463	110.80004		9.19	590,938,647.07	5,323	115,516
R186	On	04/05/2017	Bond Future			9.04846	113.18198	9.08130	112.96154		8.98	0.00	0	0
R186	On	03/08/2017	Bond Future			9.08488	110.15520	9.11897	109.93110		9.14	0.00	0	0
<b>Total R186 Future</b>												<b>590,938,647.07</b>	<b>5,323</b>	<b>115,516</b>
R186	On	02/02/2017	Bond Future	8.00	Call			116.31000	0.11631	126,160	8.95	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.00	Put			7,520.57000	7.52057	7,314,370	8.95	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Call			3,400.80000	3.40080	3,543,590	9.58	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			937.11000	0.93711	863,850	9.58	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			4,719.95000	4.71995	4,537,700	9.09	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			741.36000	0.74136	790,460	9.14	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.79	Put			2,850.70000	2.85070	2,704,350	9.21	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			1,184.15000	1.18415	1,255,020	9.22	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			756.15000	0.75615	693,310	9.64	34,665.50	50	13,550
R186	On	02/02/2017	Bond Future	8.37	Call			397.28000	0.39728	426,480	9.07	0.00	0	500
R186	On	02/02/2017	Bond Future	8.37	Put			5,078.63000	5.07863	4,891,780	9.07	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			472.13000	0.47213	505,930	9.09	0.00	0	750
R186	On	02/02/2017	Bond Future	8.87	Put			2,511.47000	2.51147	2,374,610	9.26	0.00	0	500
R186	On	02/02/2017	Bond Future	8.90	Call			1,464.28000	1.46428	1,547,110	9.28	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Put			3,772.78000	3.77278	3,605,830	9.14	0.00	0	0
R186	On	02/02/2017	Bond Future	8.62	Call			779.03000	0.77903	830,140	9.15	0.00	0	500
R186	On	02/02/2017	Bond Future	8.62	Put			3,668.49000	3.66849	3,503,550	9.15	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			1,158.20000	1.15820	1,227,900	9.21	0.00	0	0
R186	On	02/02/2017	Bond Future	9.02	Put			1,949.95000	1.94995	1,831,530	9.35	0.00	0	500
R186	On	02/02/2017	Bond Future	9.10	Call			2,135.95000	2.13595	2,243,500	9.40	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			2,806.78000	2.80678	2,661,600	9.22	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			1,210.49000	1.21049	1,282,520	9.23	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			2,763.30000	2.76330	2,619,280	9.23	0.00	0	0

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	02/02/2017	Bond Future	8.87	Call			1,376.31000	1.37631	1,455,500	9.26	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Call			3,881.05000	3.88105	4,034,260	9.64	0.00	0	0
R186	On	02/02/2017	Bond Future	9.10	Put			1,689.57000	1.68957	1,581,070	9.40	0.00	0	2,546
R186	On	02/02/2017	Bond Future	8.90	Put			2,391.40000	2.39140	2,258,180	9.28	0.00	0	750
R186	On	02/02/2017	Bond Future	8.95	Call			1,618.37000	1.61837	1,707,340	9.31	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Put			2,199.94000	2.19994	2,072,860	9.31	0.00	0	2,546
R186	On	02/02/2017	Bond Future	9.02	Call			1,849.71000	1.84971	1,947,340	9.35	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			3,403.11000	3.40311	3,274,220	9.07	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			2,186.06000	2.18606	2,275,930	9.06	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			3,478.63000	3.47863	3,348,060	9.06	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			2,216.23000	2.21623	2,306,930	9.06	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			3,440.73000	3.44073	3,310,990	9.06	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,246.63000	2.24663	2,338,180	9.07	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,846.12000	2.84612	2,943,260	9.25	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			4,096.20000	4.09620	3,969,240	9.25	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,785.15000	2.78515	2,880,920	9.24	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			4,168.66000	4.16866	4,040,330	9.24	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			2,815.54000	2.81554	2,912,000	9.24	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			4,132.31000	4.13231	4,004,670	9.24	0.00	0	0
<b>Total R186 Option</b>												<b>34,665.50</b>	<b>50</b>	<b>36,892</b>
<b>Total For R186</b>												<b>590,973,312.57</b>	<b>5,373</b>	<b>152,408</b>
R197	On	02/02/2017	Bond Future			299.03871	299.03871	299.09535	299.09535			0.00	0	1,246
R197	On	04/05/2017	Bond Future			304.89022	304.89022	304.94770	304.94770			0.00	0	0
R197	On	03/08/2017	Bond Future			304.14583	304.14583	304.20658	304.20658			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,246</b>
R197	On	02/02/2017	Bond Future	302.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.58	Put			3,484.65000	3.48465	3,541,290		0.00	0	0
R197	On	02/02/2017	Bond Future	302.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.59	Put			3,494.65000	3.49465	3,551,290		0.00	0	0
R197	On	02/02/2017	Bond Future	302.57	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.57	Put			3,474.65000	3.47465	3,531,290		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Put			3,632.30000	3.63230	3,689,780		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Put			3,642.30000	3.64230	3,699,780		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Put			3,652.30000	3.65230	3,709,780		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Put			3,843.42000	3.84342	3,904,170		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/08/2017	Bond Future	308.06	Put			3,853.42000	3.85342	3,914,170		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			3,863.42000	3.86342	3,924,170		0.00	0	0
<b>Total R197 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>1,246</b>
R202	On	02/02/2017	Bond Future			248.15779	248.15779	248.20406	248.20406			0.00	0	36,619
R202	On	04/05/2017	Bond Future			253.01385	253.01385	253.06077	253.06077			0.00	0	0
R202	On	03/08/2017	Bond Future			254.45687	254.45687	254.50635	254.50635			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>36,619</b>
R202	On	02/02/2017	Bond Future	251.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.73	Put			3,525.94000	3.52594	3,572,210		0.00	0	0
R202	On	02/02/2017	Bond Future	251.74	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.74	Put			3,535.94000	3.53594	3,582,210		0.00	0	0
R202	On	02/02/2017	Bond Future	251.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.72	Put			3,515.94000	3.51594	3,562,210		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Put			3,649.23000	3.64923	3,696,150		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Put			3,659.23000	3.65923	3,706,150		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Put			3,669.23000	3.66923	3,716,150		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			3,843.65000	3.84365	3,893,130		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			3,853.65000	3.85365	3,903,130		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			3,863.65000	3.86365	3,913,130		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>36,619</b>
R2023	On	02/02/2017	Bond Future			8.68647	99.07688	8.72878	98.88631		6.55	0.00	0	16,460
R2023	On	04/05/2017	Bond Future			8.72662	97.07680	8.77124	96.88239		6.55	0.00	0	0
R2023	On	03/08/2017	Bond Future			8.75455	99.03126	8.80150	98.83365		6.23	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,460</b>
R2023	On	02/02/2017	Bond Future	8.85	Put			972.50000	0.97250	886,300	6.78	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			1,541.92000	1.54192	1,647,390	6.78	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			953.87000	0.95387	868,770	6.78	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			1,490.11000	1.49011	1,593,380	6.78	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			991.39000	0.99139	904,090	6.78	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			1,515.90000	1.51590	1,620,270	6.78	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,384.78000	1.38478	1,466,990	6.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/05/2017	Bond Future	8.60	Put			2,133.55000	2.13355	2,021,350	6.59	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,404.48000	1.40448	1,487,460	6.59	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			2,109.32000	2.10932	1,997,890	6.59	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,365.24000	1.36524	1,446,680	6.58	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			2,157.96000	2.15796	2,044,990	6.58	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			1,652.44000	1.65244	1,736,740	6.26	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			2,589.16000	2.58916	2,475,850	6.26	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			1,671.30000	1.67130	1,756,240	6.26	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			2,565.48000	2.56548	2,452,810	6.26	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			1,690.29000	1.69029	1,775,860	6.26	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			2,541.96000	2.54196	2,429,920	6.26	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>16,460</b>
R203	On	02/02/2017	Bond Future			7.73940	103.58561	7.80043	103.55034		0.61	0.00	0	24,463
R203	On	04/05/2017	Bond Future			7.50945	101.43294	7.61288	101.39684		0.40	0.00	0	0
<b>Total R203 Future</b>												<b>0.00</b>	<b>0</b>	<b>24,463</b>
R203	On	02/02/2017	Bond Future	7.70	Call			90.55000	0.09055	105,510	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			148.60000	0.14860	128,290	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			93.00000	0.09300	108,240	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			145.27000	0.14527	125,240	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			95.70000	0.09570	111,210	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			142.18000	0.14218	122,420	0.62	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			26.22000	0.02622	33,160	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			272.10000	0.27210	242,940	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			26.86000	0.02686	33,930	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			269.23000	0.26923	240,200	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			27.51000	0.02751	34,710	0.39	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			266.37000	0.26637	237,470	0.39	0.00	0	0
<b>Total R203 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>												<b>0.00</b>	<b>0</b>	<b>24,463</b>
R2030	On	02/02/2017	Bond Future			9.39428	89.81718	9.43593	89.53163			700,574,004.00	7,800	33,739
R2030	On	04/05/2017	Bond Future			9.44497	91.56974	9.48806	91.27848			0.00	0	0
R2030	On	03/08/2017	Bond Future			9.49002	89.40621	9.53452	89.10971			0.00	0	0
<b>Total R2030 Future</b>												<b>700,574,004.00</b>	<b>7,800</b>	<b>33,739</b>
R2030	On	02/02/2017	Bond Future	9.30	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Put			936.61000	0.93661	651,060		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Put			867.24000	0.86724	581,690		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Put			1,006.05000	1.00605	720,500		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/05/2017	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			1,074.85000	1.07485	783,590		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			1,006.32000	1.00632	715,060		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			1,143.45000	1.14345	852,190		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			1,238.40000	1.23840	941,900		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			1,374.06000	1.37406	1,077,560		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			1,306.19000	1.30619	1,009,690		0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>												<b>700,574,004.00</b>	<b>7,800</b>	<b>33,739</b>
R2032	On	02/02/2017	Bond Future			9.51639	92.87536	9.55802	92.56999		12.59	0.00	0	18,016
R2032	On	04/05/2017	Bond Future			9.56585	90.52783	9.60885	90.21635		12.91	0.00	0	0
R2032	On	03/08/2017	Bond Future			9.60824	92.35066	9.65253	92.03359		12.61	0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>18,016</b>
R2032	On	02/02/2017	Bond Future	9.51	Call			2,001.28000	2.00128	2,138,920	12.79	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			2,353.66000	2.35366	2,185,930	12.79	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			2,036.69000	2.03669	2,175,960	12.80	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			2,315.52000	2.31552	2,149,420	12.80	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			2,072.61000	2.07261	2,213,530	12.80	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			2,277.98000	2.27798	2,113,530	12.80	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			2,629.90000	2.62990	2,765,030	13.06	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			3,862.04000	3.86204	3,685,690	13.06	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			2,662.79000	2.66279	2,799,050	13.06	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			3,821.28000	3.82128	3,646,060	13.06	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,696.16000	2.69616	2,833,550	13.07	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			3,781.08000	3.78108	3,606,990	13.07	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			3,221.86000	3.22186	3,361,180	12.75	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			4,831.50000	4.83150	4,653,750	12.75	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			3,254.81000	3.25481	3,395,050	12.76	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			4,791.22000	4.79122	4,614,390	12.76	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			3,287.61000	3.28761	3,428,780	12.76	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			4,750.88000	4.75088	4,574,980	12.76	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>18,016</b>
R2035	On	02/02/2017	Bond Future			9.63859	97.43707	9.69052	97.02004			0.00	0	5,957
R2035	On	04/05/2017	Bond Future			9.68724	94.83405	9.74078	94.40883			0.00	0	0

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	03/08/2017	Bond Future			9.72962	96.74351	9.78474	96.31037			0.00	0	0
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,957</b>
R2035	On	02/02/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			1,380.16000	1.38016	963,130		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			1,544.08000	1.54408	1,127,050		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			1,462.07000	1.46207	1,045,040		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			1,610.06000	1.61006	1,184,840		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			1,528.87000	1.52887	1,103,650		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			1,691.36000	1.69136	1,266,140		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			2,189.96000	2.18996	1,756,820		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			2,108.88000	2.10888	1,675,740		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			2,271.15000	2.27115	1,838,010		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>5,957</b>
R2037	On	02/02/2017	Bond Future			9.70504	89.61316	9.75685	89.19902		14.71	0.00	0	45,061
R2037	On	04/05/2017	Bond Future			9.75674	91.36176	9.81015	90.93936		14.46	0.00	0	0
R2037	On	03/08/2017	Bond Future			9.80373	88.94364	9.85871	88.51336		14.82	0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>45,061</b>
R2037	On	02/02/2017	Bond Future	9.68	Call			2,178.52000	2.17852	2,364,320	15.09	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			2,793.90000	2.79390	2,565,560	15.09	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			2,104.54000	2.10454	2,286,070	15.07	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			2,881.16000	2.88116	2,648,550	15.07	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			2,141.27000	2.14127	2,324,930	15.08	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			2,837.21000	2.83721	2,606,730	15.08	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			2,798.24000	2.79824	2,978,310	14.54	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			4,559.85000	4.55985	4,317,520	14.54	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			2,833.10000	2.83310	3,014,670	14.54	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			4,513.51000	4.51351	4,272,680	14.54	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			2,763.36000	2.76336	2,941,940	14.53	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			4,606.29000	4.60629	4,362,470	14.53	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			3,390.55000	3.39055	3,574,960	14.87	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			5,768.35000	5.76835	5,522,480	14.87	0.00	0	0

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	03/08/2017	Bond Future	9.57	Call			3,425.14000	3.42514	3,610,780	14.88	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			5,721.73000	5.72173	5,477,090	14.88	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			3,459.62000	3.45962	3,646,490	14.89	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			5,675.11000	5.67511	5,431,700	14.89	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>45,061</b>
R204	On	02/02/2017	Bond Future			7.93580	101.14934	7.98633	101.06308		1.91	0.00	0	30,219
R204	On	04/05/2017	Bond Future			7.94510	103.12269	8.00412	103.03460		1.75	0.00	0	0
R204	On	03/08/2017	Bond Future			7.90402	101.15647	7.97388	101.06734		1.58	0.00	0	0
<b>Total R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>30,219</b>
R204	On	02/02/2017	Bond Future	8.28	Call			669.23000	0.66923	729,730	1.99	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			169.80000	0.16980	144,040	1.99	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			681.39000	0.68139	742,430	1.99	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			165.01000	0.16501	139,790	1.99	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			693.81000	0.69381	755,370	1.99	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			160.49000	0.16049	135,790	1.99	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			419.56000	0.41956	459,190	1.77	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			575.04000	0.57504	526,580	1.77	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			426.57000	0.42657	466,620	1.77	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			567.10000	0.56710	519,060	1.77	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			433.64000	0.43364	474,110	1.77	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			559.23000	0.55923	511,610	1.77	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			406.45000	0.40645	443,880	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			692.48000	0.69248	640,780	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			412.09000	0.41209	449,860	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			685.32000	0.68532	633,960	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			417.79000	0.41779	455,890	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			678.23000	0.67823	627,200	1.58	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>												<b>0.00</b>	<b>0</b>	<b>30,219</b>
R2040	On	02/02/2017	Bond Future			9.72931	93.51875	9.78623	93.03010		15.38	0.00	0	8,238
R2040	On	04/05/2017	Bond Future			9.78013	95.34357	9.83878	94.84518		15.11	0.00	0	0
R2040	On	03/08/2017	Bond Future			9.82635	92.75514	9.88669	92.24750		15.51	0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,238</b>
R2040	On	02/02/2017	Bond Future	9.60	Call			1,929.35000	1.92935	2,123,630	15.47	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Put			3,543.90000	3.54390	3,249,530	15.47	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			1,858.45000	1.85845	2,047,740	15.45	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			3,649.13000	3.64913	3,349,770	15.45	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			1,893.70000	1.89370	2,085,480	15.46	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			3,596.25000	3.59625	3,299,380	15.46	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
R2040	On	04/05/2017	Bond Future	9.64	Put			4,855.93000	4.85593	4,576,080	15.23	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			3,073.26000	3.07326	3,288,320	15.22	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			4,955.00000	4.95500	4,671,670	15.22	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			3,110.78000	3.11078	3,327,580	15.22	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			4,905.15000	4.90515	4,623,560	15.22	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			3,148.80000	3.14880	3,367,340	15.23	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			3,804.23000	3.80423	4,027,260	15.61	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			6,170.13000	6.17013	5,885,520	15.61	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			3,841.83000	3.84183	4,066,290	15.62	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			6,120.51000	6.12051	5,837,330	15.62	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			3,879.33000	3.87933	4,105,210	15.62	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			6,070.91000	6.07091	5,789,150	15.62	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>8,238</b>
R2044	On	02/02/2017	Bond Future			9.72750	90.89125	9.78437	90.39687		16.08	0.00	0	20,659
R2044	On	04/05/2017	Bond Future			9.77618	92.66470	9.83472	92.16060		15.81	0.00	0	0
R2044	On	03/08/2017	Bond Future			9.82034	90.14760	9.88054	89.63396		16.24	0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>20,659</b>
R2044	On	02/02/2017	Bond Future	9.76	Call			2,601.26000	2.60126	2,839,220	16.32	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			2,812.55000	2.81255	2,556,130	16.32	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			2,644.17000	2.64417	2,884,650	16.33	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			2,768.66000	2.76866	2,514,760	16.33	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			2,687.28000	2.68728	2,930,290	16.34	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			2,725.11000	2.72511	2,473,740	16.34	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			4,719.18000	4.71918	4,444,330	15.98	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			3,297.24000	3.29724	3,522,980	15.96	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			4,816.22000	4.81622	4,537,860	15.96	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			3,336.52000	3.33652	3,564,010	15.97	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			4,767.39000	4.76739	4,490,780	15.97	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			3,376.29000	3.37629	3,605,540	15.98	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			4,011.48000	4.01148	4,242,990	16.37	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			6,094.36000	6.09436	5,812,230	16.37	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			3,934.29000	3.93429	4,162,910	16.35	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			6,194.07000	6.19407	5,909,050	16.35	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			3,972.94000	3.97294	4,203,010	16.36	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			6,144.20000	6.14420	5,860,630	16.36	0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>20,659</b>
R2048	On	02/02/2017	Bond Future			9.69875	94.59091	9.75565	94.08333		15.92	0.00	0	65,316
R2048	On	04/05/2017	Bond Future			9.74253	91.99586	9.80105	91.47832		16.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	03/08/2017	Bond Future			9.78066	93.84814	9.84076	93.32082		16.07	0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>65,316</b>
R2048	On	02/02/2017	Bond Future	9.76	Call			2,845.19000	2.84519	3,096,520	16.40	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			2,806.60000	2.80660	2,550,350	16.40	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			2,890.13000	2.89013	3,144,000	16.41	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			2,762.92000	2.76292	2,509,210	16.41	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			2,935.43000	2.93543	3,191,830	16.42	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			2,719.76000	2.71976	2,468,580	16.42	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			3,485.66000	3.48566	3,722,060	16.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			4,832.37000	4.83237	4,551,230	16.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			3,526.74000	3.52674	3,764,940	16.55	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			4,783.19000	4.78319	4,503,850	16.55	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			3,567.82000	3.56782	3,807,820	16.56	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			4,734.17000	4.73417	4,456,630	16.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			3,962.80000	3.96280	4,194,240	16.13	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			6,474.17000	6.47417	6,178,290	16.13	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			4,002.00000	4.00200	4,234,930	16.13	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			6,421.79000	6.42179	6,127,400	16.13	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			4,041.70000	4.04170	4,276,120	16.14	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			6,370.07000	6.37007	6,077,170	16.14	0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>65,316</b>
R207	On	02/02/2017	Bond Future			8.19810	98.02207	8.24156	97.91238		3.11	0.00	0	86,326
R207	On	04/05/2017	Bond Future			8.23556	99.93453	8.28359	99.82255		2.95	0.00	0	0
R207	On	03/08/2017	Bond Future			8.24839	98.30223	8.30155	98.18871		2.84	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>86,326</b>
R207	On	02/02/2017	Bond Future	8.91	Call			1,761.72000	1.76172	1,856,550	3.29	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			93.67000	0.09367	78,810	3.29	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,459.77000	2.45977	2,563,690	3.31	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			30.13000	0.03013	24,360	3.31	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,483.01000	2.48301	2,587,130	3.31	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			28.93000	0.02893	23,360	3.31	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,506.28000	2.50628	2,610,590	3.31	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			27.77000	0.02777	22,390	3.31	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			735.08000	0.73508	787,080	2.99	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			883.37000	0.88337	823,390	2.99	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			712.69000	0.71269	763,660	2.98	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			907.68000	0.90768	846,670	2.98	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			723.97000	0.72397	775,460	2.98	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			895.60000	0.89560	835,110	2.98	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
R207	On	03/08/2017	Bond Future	8.39	Call			1,059.11000	1.05911	1,119,170	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			870.58000	0.87058	817,120	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,071.00000	1.07100	1,131,460	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			861.19000	0.86119	808,130	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,082.97000	1.08297	1,143,820	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			851.88000	0.85188	799,210	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			836.33000	0.83633	888,360	2.88	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			1,074.74000	1.07474	1,013,250	2.88	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>113</b>
<b>Total For R207</b>												<b>0.00</b>	<b>0</b>	<b>86,439</b>
R208	On	02/02/2017	Bond Future			8.40775	96.69668	8.44523	96.57237		4.47	0.00	0	33,544
R208	On	04/05/2017	Bond Future			8.44543	95.17994	8.48574	95.05304		4.43	0.00	0	0
R208	On	03/08/2017	Bond Future			8.46604	97.09629	8.50925	96.96755		4.20	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>33,544</b>
R208	On	02/02/2017	Bond Future	8.64	Call			1,179.40000	1.17940	1,253,790	4.64	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			536.61000	0.53661	486,690	4.64	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,200.34000	1.20034	1,275,500	4.64	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			524.69000	0.52469	475,540	4.64	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,158.65000	1.15865	1,232,270	4.64	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			548.73000	0.54873	498,040	4.64	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			1,323.98000	1.32398	1,253,140	4.46	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,005.64000	1.00564	1,062,250	4.46	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			1,307.38000	1.30738	1,237,090	4.46	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			976.06000	0.97606	1,031,570	4.46	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			1,340.98000	1.34098	1,269,590	4.46	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			990.66000	0.99066	1,046,720	4.46	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,100.05000	1.10005	1,154,820	4.21	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			1,695.49000	1.69549	1,621,520	4.21	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,113.80000	1.11380	1,169,010	4.22	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			1,679.25000	1.67925	1,605,720	4.22	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,086.72000	1.08672	1,141,050	4.21	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			1,712.16000	1.71216	1,637,750	4.21	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>33,544</b>
R209	On	02/02/2017	Bond Future			9.58146	73.24330	9.63316	72.89648		14.63	1,245,136.10	17	62,108
R209	On	04/05/2017	Bond Future			9.62562	71.52109	9.67880	71.16745		15.08	0.00	0	0
R209	On	03/08/2017	Bond Future			9.66346	72.96124	9.71806	72.60097		14.84	0.00	0	0
<b>Total R209 Future</b>												<b>1,245,136.10</b>	<b>17</b>	<b>62,108</b>
R209	On	02/02/2017	Bond Future	9.53	Call			1,668.11000	1.66811	1,818,870	14.88	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			2,362.72000	2.36272	2,166,660	14.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2017	Bond Future	9.54	Call			1,698.59000	1.69859	1,851,210	14.89	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			2,325.42000	2.32542	2,131,220	14.89	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			1,729.53000	1.72953	1,884,010	14.89	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			2,288.67000	2.28867	2,096,330	14.89	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			2,292.58000	2.29258	2,443,480	15.27	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			3,764.91000	3.76491	3,562,170	15.27	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			2,322.03000	2.32203	2,474,210	15.28	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			3,726.06000	3.72606	3,524,600	15.28	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			2,351.49000	2.35149	2,504,950	15.29	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			3,687.32000	3.68732	3,487,140	15.29	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,819.17000	2.81917	2,974,300	15.00	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			4,751.63000	4.75163	4,546,490	15.00	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,848.10000	2.84810	3,004,270	15.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			4,712.14000	4.71214	4,508,040	15.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,877.42000	2.87742	3,034,650	15.02	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			4,673.15000	4.67315	4,470,110	15.02	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>												<b>1,245,136.10</b>	<b>17</b>	<b>62,108</b>
R210	On	02/02/2017	Bond Future			188.61804	188.61804	188.65270	188.65270			0.00	0	1,885
R210	On	04/05/2017	Bond Future			189.99259	189.99259	190.02775	190.02775			0.00	0	0
R210	On	03/08/2017	Bond Future			193.82814	193.82814	193.86535	193.86535			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,885</b>
R210	On	02/02/2017	Bond Future	190.84	Put			2,187.30000	2.18730	2,221,960		0.00	0	0
R210	On	02/02/2017	Bond Future	190.85	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.85	Put			2,197.30000	2.19730	2,231,960		0.00	0	0
R210	On	02/02/2017	Bond Future	190.86	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.86	Put			2,207.30000	2.20730	2,241,960		0.00	0	0
R210	On	02/02/2017	Bond Future	190.84	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Put			2,292.25000	2.29225	2,327,410		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Put			2,302.25000	2.30225	2,337,410		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Put			2,282.25000	2.28225	2,317,410		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Put			2,414.65000	2.41465	2,451,860		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			2,424.65000	2.42465	2,461,860		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			2,434.65000	2.43465	2,471,860		0.00	0	0

Contract Details	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 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>1,885</b>
R212 On 02/02/2017 Bond Future			147.31453	147.31453	147.34199	147.34199				0.00	0	3,380
R212 On 04/05/2017 Bond Future			150.19733	150.19733	150.22514	150.22514				0.00	0	0
R212 On 03/08/2017 Bond Future			151.19916	151.19916	151.22856	151.22856				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,380</b>
R212 On 02/02/2017 Bond Future	149.27	Put			1,928.01000	1.92801	1,955,470			0.00	0	0
R212 On 02/02/2017 Bond Future	149.28	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 02/02/2017 Bond Future	149.28	Put			1,938.01000	1.93801	1,965,470			0.00	0	0
R212 On 02/02/2017 Bond Future	149.29	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 02/02/2017 Bond Future	149.29	Put			1,948.01000	1.94801	1,975,470			0.00	0	0
R212 On 02/02/2017 Bond Future	149.27	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 04/05/2017 Bond Future	152.23	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 04/05/2017 Bond Future	152.23	Put			2,004.86000	2.00486	2,032,670			0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Put			2,014.86000	2.01486	2,042,670			0.00	0	0
R212 On 04/05/2017 Bond Future	152.25	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 04/05/2017 Bond Future	152.25	Put			2,024.86000	2.02486	2,052,670			0.00	0	0
R212 On 03/08/2017 Bond Future	153.36	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 03/08/2017 Bond Future	153.36	Put			2,131.44000	2.13144	2,160,840			0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Put			2,111.44000	2.11144	2,140,840			0.00	0	0
R212 On 03/08/2017 Bond Future	153.35	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 03/08/2017 Bond Future	153.35	Put			2,121.44000	2.12144	2,150,840			0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>3,380</b>
R213 On 02/02/2017 Bond Future			9.41529	84.47034	9.45692	84.19308		12.34		1,520,466.12	18	51,184
R213 On 04/05/2017 Bond Future			9.45973	82.56591	9.50268	82.28320		12.68		0.00	0	0
R213 On 03/08/2017 Bond Future			9.49744	84.22822	9.54166	83.94044		12.43		0.00	0	0
<b>Total R213 Future</b>										<b>1,520,466.12</b>	<b>18</b>	<b>51,184</b>
R213 On 02/02/2017 Bond Future	9.40	Call			1,770.87000	1.77087	1,894,540	12.64		0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Put			2,150.29000	2.15029	1,996,700	12.64		0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Call			1,802.72000	1.80272	1,927,890	12.65		0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Put			2,115.30000	2.11530	1,963,210	12.65		0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Call			1,835.05000	1.83505	1,961,720	12.66		0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Put			2,080.87000	2.08087	1,930,280	12.66		0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Call			2,440.93000	2.44093	2,567,100	12.77		0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Put			3,318.73000	3.31873	3,162,190	12.77		0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Call			2,380.14000	2.38014	2,504,230	12.76		0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Put			3,391.41000	3.39141	3,232,790	12.76		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/05/2017	Bond Future	9.36	Call			2,410.54000	2.41054	2,535,670	12.76	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			3,355.04000	3.35504	3,197,460	12.76	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			2,959.06000	2.95906	3,087,840	12.51	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			4,216.69000	4.21669	4,057,690	12.51	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			2,899.04000	2.89904	3,026,110	12.49	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			4,289.47000	4.28947	4,128,760	12.49	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			2,928.83000	2.92883	3,056,750	12.50	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			4,252.83000	4.25283	4,092,970	12.50	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>1,520,466.12</b>	<b>18</b>	<b>51,184</b>
R214	On	02/02/2017	Bond Future			9.65759	73.55058	9.70930	73.18883		15.37	0.00	0	34,384
R214	On	04/05/2017	Bond Future			9.70007	71.68688	9.75322	71.31795		15.86	0.00	0	0
R214	On	03/08/2017	Bond Future			9.73688	73.13025	9.79142	72.75437		15.61	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>34,384</b>
R214	On	02/02/2017	Bond Future	9.66	Call			1,949.70000	1.94970	2,117,530	15.76	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			2,294.52000	2.29452	2,100,600	15.76	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			1,983.35000	1.98335	2,153,080	15.77	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			2,258.01000	2.25801	2,065,990	15.77	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			2,017.32000	2.01732	2,188,960	15.78	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			2,221.92000	2.22192	2,031,810	15.78	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			2,514.48000	2.51448	2,675,880	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			3,871.03000	3.87103	3,663,500	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			2,545.57000	2.54557	2,708,290	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			3,830.86000	3.83086	3,624,650	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			2,577.06000	2.57706	2,741,090	16.17	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			3,791.21000	3.79121	3,586,310	16.17	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			2,959.89000	2.95989	3,122,760	15.62	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			4,935.35000	4.93535	4,722,340	15.62	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			2,990.43000	2.99043	3,154,400	15.63	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			4,894.14000	4.89414	4,682,230	15.63	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			3,021.37000	3.02137	3,186,440	15.64	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			4,853.45000	4.85345	4,642,640	15.64	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>34,384</b>
<b>Total for Bond</b>												<b>1,294,312,918.79</b>	<b>13,208</b>	<b>823,621</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ES18 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES18A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

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 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2046 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2050 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186/R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186/R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R197 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R202 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2023 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R203 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2030 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2032 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2035 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

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 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2037 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R204/R203 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2040 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2044 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2048 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R207/R203 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 02/02/2017 GOVI			532.77600	532.77600	531.08200	531.08200				0.00	0	486
GOVI On 04/05/2017 GOVI			543.16900	543.16900	541.44200	541.44200				0.00	0	0
GOVI On 03/08/2017 GOVI			554.10200	554.10200	552.34300	552.34300				0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>486</b>
GOVI On 02/02/2017 GOVI	533.32	Put			22,380.00000	2.23800	5,440,000			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	02/02/2017	GOVI	533.33	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Put			22,480.00000	2.24800	5,540,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			22,580.00000	2.25800	5,640,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,792,620.00000	279.26200	2,809,890,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Call			2,792,520.00000	279.25200	2,809,790,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Call			2,792,420.00000	279.24200	2,809,690,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			87,470.00000	8.74700	69,880,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			87,570.00000	8.75700	69,980,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			87,670.00000	8.76700	70,080,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>486</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>486</b>
AL37	On	02/02/2017	Index Future			510.96600	510.96600	510.21500	510.21500			0.00	0	7
AL37	On	04/05/2017	Index Future			520.93300	520.93300	520.16700	520.16700			0.00	0	0
AL37	On	03/08/2017	Index Future			531.41800	531.41800	530.64100	530.64100			0.00	0	0
<b>Total AL37 Future</b>												<b>0.00</b>	<b>0</b>	<b>7</b>
<b>Total For AL37</b>												<b>0.00</b>	<b>0</b>	<b>7</b>
AL7T	On	02/02/2017	Index Future			588.85200	588.85200	587.75300	587.75300			0.00	0	2
AL7T	On	04/05/2017	Index Future			600.33900	600.33900	599.21700	599.21700			0.00	0	0
AL7T	On	03/08/2017	Index Future			612.42300	612.42300	611.28300	611.28300			0.00	0	0
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
ALBI	On	02/02/2017	Index Future			534.95600	534.95600	533.22900	533.22900			0.00	0	751
ALBI	On	04/05/2017	Index Future			545.39100	545.39100	543.63000	543.63000			0.00	0	0
ALBI	On	03/08/2017	Index Future			556.36900	556.36900	554.57600	554.57600			0.00	0	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>751</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>751</b>
IGOV	On	02/02/2017	Index Future			251.54300	251.54300	251.98000	251.98000			0.00	0	1,070
IGOV	On	04/05/2017	Index Future			256.46600	256.46600	256.91000	256.91000			0.00	0	0
IGOV	On	03/08/2017	Index Future			261.64300	261.64300	262.09800	262.09800			0.00	0	0
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>1,070</b>

Contract Details		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 IGOV</b>										<b>0.00</b>	<b>0</b>	<b>1,070</b>
ILBI	On 02/02/2017			681.73700	681.73700	682.56800	682.56800			0.00	0	155
ILBI	On 04/05/2017			694.99000	694.99000	695.83800	695.83800			0.00	0	0
ILBI	On 03/08/2017			708.67000	708.67000	709.53400	709.53400			0.00	0	0
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>155</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>155</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>1,985</b>
JIBAR F	On 21/12/2016			7.38000	92.62000	7.38000	92.62000			0.00	0	10,000
JIBAR F	On 18/01/2017			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR F	On 15/02/2017			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR F	On 15/03/2017			7.41000	92.59000	7.41000	92.59000			0.00	0	1,000
JIBAR F	On 19/04/2017			7.42000	92.58000	7.42000	92.58000			0.00	0	0
JIBAR F	On 17/05/2017			7.42000	92.58000	7.42000	92.58000			0.00	0	0
JIBAR F	On 21/06/2017			7.43000	92.57000	7.43000	92.57000			0.00	0	0
JIBAR F	On 20/09/2017			7.45000	92.55000	7.45000	92.55000			0.00	0	0
JIBAR F	On 20/12/2017			7.47000	92.53000	7.47000	92.53000			0.00	0	0
JIBAR F	On 20/03/2018			7.46000	92.54000	7.46000	92.54000			0.00	0	0
JIBAR F	On 20/06/2018			7.85000	92.15000	7.85000	92.15000			0.00	0	0
JIBAR F	On 19/09/2018			7.88000	92.12000	7.88000	92.12000			0.00	0	0
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>11,000</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>11,000</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>11,000</b>
10Y ST	On 17/12/2025			99.89754	99.89754	100.14842	100.14842			0.00	0	0
10Y ST	On 16/03/2026			97.07169	97.07169	97.32566	97.32566			0.00	0	0
10Y ST	On 15/06/2026			95.92656	95.92656	96.17869	96.17869			0.00	0	0
10Y ST	On 21/09/2026			98.06975	98.06975	98.31502	98.31502			0.00	0	0
10Y ST	On 21/12/2026			101.74830	101.74830	101.98751	101.98751			0.00	0	0
<b>Total 10Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 10Y STND</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
1Y STN	On 19/12/2016			100.06869	100.06869	100.06869	100.06869			0.00	0	0
1Y STN	On 16/03/2017			100.01475	100.01475	100.01708	100.01708			0.00	0	0
1Y STN	On 15/06/2017			99.65420	99.65420	99.65672	99.65672			0.00	0	0
1Y STN	On 21/09/2017			99.73703	99.73703	99.74167	99.74167			0.00	0	0
1Y STN	On 21/12/2017			100.06991	100.06991	100.08130	100.08130			0.00	0	0
<b>Total 1Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1Y STND</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
2Y STN	On 18/12/2017			100.09286	100.09286	100.10423	100.10423			0.00	0	0
2Y STN	On 16/03/2018			99.43728	99.43728	99.45108	99.45108			0.00	0	0
2Y STN	On 15/06/2018			99.16996	99.16996	99.18617	99.18617			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2Y STN On 21/09/2018 Interest Rate Swap			99.30775	99.30775	99.32377	99.32377				0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.88000	99.88000	99.89000	99.89000				0.00	0	0
<b>Total 2Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 2Y STND</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
5Y STN On 17/12/2020 Interest Rate Swap			98.84844	98.84844	98.96823	98.96823				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			98.26022	98.26022	98.38410	98.38410				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			97.64152	97.64152	97.76648	97.76648				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			97.99582	97.99582	98.12156	98.12156				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			100.29641	100.29641	100.42546	100.42546				0.00	0	50
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total for Derivatives :</b>										<b>1,294,312,918.79</b>	<b>13,208</b>	<b>837,142</b>
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.47394				0.00	0	0
<b>Total AA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA04/JI On 22/03/2017 Spot Bond			100.00000	94.63653	100.00000	94.39633				0.00	0	0
<b>Total AA04/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019 Spot Bond			10.95000	98.18700	10.95000	98.15809				0.00	0	100,000,000
<b>Total AA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For AA05</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	95.91867				0.00	0	0
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA06/JI On 15/04/2021 Spot Bond			100.00000	11.95194	100.00000	11.92299				0.00	0	0
<b>Total AA06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			10.20000	98.53261	10.20000	98.50568				0.00	0	0
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	113.09800	10.00000	113.06800				0.00	0	0
<b>Total AB01/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB01/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.44856				0.00	0	0
<b>Total AB010 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 AB010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	99.21915				0.00	95,000,000	95,000,000
<b>Total AB011 SPOT</b>										<b>0.00</b>	<b>95,000,000</b>	<b>95,000,000</b>
<b>Total For AB011</b>										<b>0.00</b>	<b>95,000,000</b>	<b>95,000,000</b>
AB013 On 21/11/2018 Spot Bond			10.00500	97.02070	10.00500	96.99455				13,149,252,340,500.00	1,314,268,100	1,501,973,000
<b>Total AB013 SPOT</b>										<b>13,149,252,340,500.00</b>	<b>1,314,268,100</b>	<b>1,501,973,000</b>
<b>Total For AB013</b>										<b>13,149,252,340,500.00</b>	<b>1,314,268,100</b>	<b>1,501,973,000</b>
AB014L On 19/11/2024 Spot Bond			100.00000	9.57418	100.00000	9.55097				0.00	0	0
<b>Total AB014U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB014U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB015L On 13/11/2024 Spot Bond			10.84000	100.09146	10.84000	100.06227				0.00	0	0
<b>Total AB015U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB015U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB016L On 05/02/2025 Spot Bond			100.00000	10.00174	100.00000	9.98194				0.00	0	0
<b>Total AB016U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB016U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB018L On 04/09/2025 Spot Bond			11.37000	102.44558	11.37000	102.41429				0.00	0	0
<b>Total AB018U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB018U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB019L On 04/09/2025 Spot Bond			100.00000	11.96852	100.00000	11.93920				0.00	0	0
<b>Total AB019U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB019U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB020L On 03/09/2027 Spot Bond			11.81000	90.77623	11.81000	90.74720				0.00	0	0
<b>Total AB020U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2027 Spot Bond			100.00000	12.08272	100.00000	12.05312				0.00	0	0
<b>Total AB021U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB021U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB023L On 05/05/2021 Spot Bond			100.00000	13.89075	100.00000	13.85710				0.00	0	0
<b>Total AB023U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB023U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB024L On 05/05/2021 Spot Bond			100.00000	14.93156	100.00000	14.90784				0.00	0	0
<b>Total AB024U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB024U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB025L On 20/08/2026 Spot Bond			100.00000	13.24783	100.00000	13.20646				0.00	0	0
<b>Total AB025U 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 AB025U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB026L On 20/08/2021 Spot Bond			100.00000	16.36086	100.00000	16.32484				0.00	0	0
<b>Total AB026U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.60523				0.00	0	0
<b>Total AB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB09 On 03/05/2017 Spot Bond			9.34500	100.97766	9.34500	100.95283				0.00	0	0
<b>Total AB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	114.11000	10.00000	114.08100				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			3.03500	118.05429	3.03500	282.86790				0.00	0	70,000,000
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	102.08297				0.00	0	0
<b>Total ABFN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	102.60254				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>
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.64437				0.00	0	0
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	99.50777				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>
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.95693				0.00	0	0
<b>Total ABFN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	101.02654				0.00	0	0
<b>Total ABFN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN13 On 14/05/2020 Spot Bond				100.00000	0.00000	100.42871				0.00	0	0
<b>Total ABFN13 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 ABFN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	100.11224				0.00	0	0
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 11/11/2020 Spot Bond				100.00000	0.00000	100.09949				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				100.00000	0.00000	99.59681				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				100.00000	0.00000	100.35010				0.00	0	0
<b>Total ABFN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 26/09/2023 Spot Bond				100.00000	0.00000	101.44826				0.00	0	0
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK1 On 07/11/2018 Spot Bond			11.95000	101.51988	11.95000	99.69824				0.00	0	0
<b>Total ABK1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	97.68176				0.00	0	0
<b>Total ABK10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	98.99270				0.00	0	0
<b>Total ABK11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	100.02955				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			11.20000	96.13253	11.20000	97.65317				0.00	0	0
<b>Total ABK2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	98.96262				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	30.34556	100.00000	30.27205				0.00	0	0
<b>Total ABK3/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ABK3/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	99.86676				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	33.37026	100.00000	33.28942				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	96.55968				0.00	0	0
<b>Total ABK5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK5/J On 31/10/2018 Spot Bond			100.00000	30.28024	100.00000	30.20689				0.00	0	0
<b>Total ABK5/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	102.11629				0.00	0	0
<b>Total ABK6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	99.06363				0.00	0	0
<b>Total ABK7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	96.25509				0.00	0	0
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	95.08377				0.00	0	0
<b>Total ABK9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI01 On 07/11/2018 Spot Bond			6.04000	104.62345	6.04000	140.81209				0.00	0	0
<b>Total ABKI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			6.04000	99.10532	6.04000	126.70757				0.00	0	0
<b>Total ABKI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			100.00000	9.60596	100.00000	9.59113				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			6.54000	91.81917	6.54000	106.84569				0.00	0	0
<b>Total ABKI03 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 ABKI03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.82680	100.00000	5.81774			0.00	0	0
<b>Total ABKI03/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			6.97000	99.17130	6.97000	112.82002		1,394,000,000,000.00		200,000,000	100,000,000
<b>Total ABKI04 SPOT</b>								<b>1,394,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ABKI04</b>								<b>1,394,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.36078	100.00000	7.34451			0.00	0	0
<b>Total ABKI04/I2025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04/I2025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	88.27425			0.00	1,000,000,000	500,000,000
<b>Total ABKS1 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For ABKS1</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ABN05 On 18/04/2021 Spot Bond			2.36500	186.22925	2.36500	186.22225			0.00	0	0
<b>Total ABN05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN09 On 27/06/2023 Spot Bond			2.17000	192.29795	2.17000	192.29183			0.00	0	0
<b>Total ABN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			1.82000	202.97840	1.82000	202.97378			0.00	0	0
<b>Total ABN14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN33 On 29/01/2018 Spot Bond			8.74125	90.56144	8.74125	90.55764			0.00	0	0
<b>Total ABN33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			8.74125	90.56144	8.74125	90.55764			0.00	0	0
<b>Total ABN34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.95694			0.00	0	0
<b>Total ABN48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.32754			0.00	0	0
<b>Total ABN55 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 ABN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.91672				0.00	0	0
<b>Total ABN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			2.92000	93.96647	2.92000	119.41655				0.00	0	0
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN62 On 31/03/2028 Spot Bond			2.75000	98.92977	2.75000	172.72379				0.00	0	0
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN63 On 07/12/2033 Spot Bond			2.62000	112.94031	2.62000	229.14841				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			10.29000	90.25069	10.29000	90.22568				0.00	0	0
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	114.66000				0.00	0	0
<b>Total ABN70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.12190				0.00	0	0
<b>Total ABN72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	109.63000				0.00	0	0
<b>Total ABN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	123.46000				0.00	0	0
<b>Total ABN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN76 On 21/12/2026 Spot Bond			9.63000	109.96304	9.63000	109.93479				0.00	0	0
<b>Total ABN76 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 ABN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	113.73000				0.00	0	0
<b>Total ABN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			10.39500	105.07566	10.39500	105.04658				0.00	0	0
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			9.57500	91.12008	9.57500	91.09668				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			10.94000	101.78160	10.94000	101.75199				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				100.00000	0.00000	101.80363				0.00	0	0
<b>Total ABN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.57064				0.00	0	0
<b>Total ABN92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			8.86500	103.03788	8.86500	103.01319				0.00	0	18,490,400,000
<b>Total ABS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,490,400,000</b>
<b>Total For ABS10</b>										<b>0.00</b>	<b>0</b>	<b>18,490,400,000</b>
ABS11 On 09/04/2021 Spot Bond			10.05000	98.99179	10.05000	98.96514				0.00	0	620,000,000
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
ABS12 On 14/05/2020 Spot Bond			9.78000	98.72361	9.78000	98.69757				0.00	0	0
<b>Total ABS12 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 ABS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.40041	9.20000	100.37546				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			10.28000	97.74900	10.28000	97.72193				0.00	0	0
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 11/11/2020 Spot Bond			9.54000	99.52414	9.54000	99.49852				0.00	0	0
<b>Total ABS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS15 On 11/11/2022 Spot Bond			9.97000	99.41085	9.97000	99.38414				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			11.24000	95.63796	11.24000	95.60908				0.00	0	0
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			11.24000	96.58341	11.24000	96.55424				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			10.24000	106.03543	10.24000	99.58912				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			9.52000	95.95229	9.52000	95.92792				0.00	0	0
<b>Total ABS6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS7 On 11/09/2026 Spot Bond			11.07000	88.37508	11.07000	88.34878				0.00	0	3,950,000,000
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,950,000,000</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>3,950,000,000</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.39571	100.00000	10.37245				0.00	0	0
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			3.22500	220.82444	3.22500	279.76766				0.00	0	0
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 31/01/2017 Spot Bond			6.55000	138.07660	6.55000	141.13502				0.00	0	0
<b>Total ABS13 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 ABSI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI4 On 31/01/2022 Spot Bond			2.54000	140.64499	2.54000	143.46417				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>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.02735	100.00000	0.02727				0.00	0	0
<b>Total ACIF1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02L On 20/03/2018 Spot Bond			100.00000	38.33597	100.00000	38.24208				0.00	0	0
<b>Total ACL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	84.13455				0.00	0	0
<b>Total ACL047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.03526				0.00	0	0
<b>Total ACL082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.03526				0.00	0	0
<b>Total ACL083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	103.05017				0.00	0	0
<b>Total ACL084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	103.05017				0.00	0	0
<b>Total ACL086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.02035				0.00	0	0
<b>Total ACL087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 25/11/2020 Spot Bond			10.00000	114.11000	10.00000	114.08100				0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.67899				0.00	0	0
<b>Total ACL095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.72153				0.00	0	0
<b>Total ACL096 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 ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.73858				0.00	0	0
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.70435				0.00	0	0
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.62758				0.00	0	0
<b>Total ACL100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL104 On 20/12/2019 Spot Bond			10.00500	101.73869	10.00500	101.71108				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>
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	224.65642				0.00	0	0
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	224.69605				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.66172				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	103.84306				0.00	0	0
<b>Total ACL139 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 ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	103.05420				0.00	0	0
<b>Total ACL141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 25/11/2020 Spot Bond			10.00000	114.11000	10.00000	114.08100				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.80807				0.00	0	50,067,000
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,067,000</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>50,067,000</b>
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.66387				0.00	0	0
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.66688				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.81028				0.00	0	0
<b>Total ACL151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.63629				0.00	0	0
<b>Total ACL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.57628				0.00	0	0
<b>Total ACL157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	101.77953	10.23000	101.75149				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	108.27990				0.00	0	0
<b>Total ACL165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			10.08000	103.54065	10.08000	103.51283				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.63107				0.00	0	0
<b>Total ACL168 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 ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond			1.75000	130.04243	1.75000	130.03976				0.00	0	0
<b>Total ACL169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL170 On 20/06/2017 Spot Bond				100.00000	0.00000	101.61907				0.00	0	0
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.66191				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.57621				0.00	0	0
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.73243				0.00	0	64,000,000
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>64,000,000</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>64,000,000</b>
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.02501				0.00	0	0
<b>Total ACL182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	103.12284				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.89082				0.00	0	0
<b>Total ACL184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.65316				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				100.00000	0.00000	101.67361				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.69587				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.70111				0.00	0	0
<b>Total ACL193 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 ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.70111				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.79898				0.00	0	0
<b>Total ACL195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	101.62758				0.00	0	0
<b>Total ACL196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	101.78528				0.00	0	0
<b>Total ACL197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	102.31711				0.00	0	0
<b>Total ACL198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.79898				0.00	0	0
<b>Total ACL199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL199 On 21/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL200 On 20/12/2022 Spot Bond				100.00000	0.00000	101.73025				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.73025				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	159.91719				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	161.04956				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 20/03/2018 Spot Bond				100.00000	0.00000	101.52997				0.00	0	0
<b>Total ACL208 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 ACL208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.02137				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>
ACL211 On 20/09/2018 Spot Bond				100.00000	0.00000	101.56243				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.02876				0.00	0	0
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	93.04868				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.54358				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.54188				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.64633				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	100.28488				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.71830				0.00	0	0
<b>Total ACL219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.70813				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.63945				0.00	0	0
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.61375				0.00	0	0
<b>Total ACL222 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 ACL222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.98073				0.00	0	0
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond			100.00000	47.41765	100.00000	47.30153				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	47.41765	100.00000	47.30153				0.00	0	0
<b>Total ADCB01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	99.96002				0.00	0	0
<b>Total ADCB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	102.11649				0.00	0	0
<b>Total ADCB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB2 On 31/07/2018 Spot Bond			100.00000	29.62594	100.00000	29.55417				0.00	0	0
<b>Total ADCB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER01 On 18/11/2016 Spot Bond			100.00000	98.64865	100.00000	98.91599				0.00	0	0
<b>Total AER01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AFS1U On 27/09/2019 Spot Bond			100.00000	21.52925	100.00000	21.47653				0.00	0	0
<b>Total AFS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AFS2U On 02/07/2020 Spot Bond			100.00000	3.99140	100.00000	3.98173				0.00	0	0
<b>Total AFS2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.88040				0.00	0	0
<b>Total AHF2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.90876				0.00	0	0
<b>Total AHF2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	101.00319				0.00	0	0
<b>Total AHF2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AHF3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	100.85206				0.00	0	0
<b>Total AHF3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	100.86152				0.00	0	0
<b>Total AHF3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total AHF3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/10/2019 Spot Bond				100.00000	0.00000	101.09759				0.00	0	0
<b>Total AHF3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	101.05044				0.00	0	0
<b>Total AHF3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total AHF3C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	101.43598				0.00	0	0
<b>Total AHF3C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	101.29520				0.00	0	0
<b>Total AHF3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL01L: On 15/04/2020 Spot Bond			100.00000	40.11085	100.00000	40.00396				0.00	0	0
<b>Total AHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1A: On 15/04/2020 Spot Bond			100.00000	13.37414	100.00000	13.33851				0.00	0	0
<b>Total AHL1AU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHY2U: On 08/07/2026 Spot Bond			100.00000	11.89024	100.00000	11.84365				0.00	0	0
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHY2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIG2U: On 08/07/2026 Spot Bond			100.00000	9.68432	100.00000	9.64637				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AIG2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIG2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			9.50000	99.74363	9.50000	99.71807			0.00	0	871,600,000
<b>Total AIR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>871,600,000</b>
<b>Total For AIR01</b>									<b>0.00</b>	<b>0</b>	<b>871,600,000</b>
AIR02 On 30/04/2023 Spot Bond			10.56000	105.88886	10.56000	105.85893			0.00	0	3,300,000
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,300,000</b>
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	<b>3,300,000</b>
AIR04 On 29/05/2024 Spot Bond			10.03000	100.42067	10.03000	95.77757			0.00	0	0
<b>Total AIR04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	12.33849	100.00000	12.31103			0.00	0	0
<b>Total AIR04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			10.81000	99.14547	10.81000	94.12712			0.00	0	0
<b>Total AIR05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL01 On 30/04/2028 Spot Bond			3.00500	175.71062	3.00500	175.70099			0.00	0	40,000,000
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.86067			0.00	0	0
<b>Total ANG010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.42825			0.00	0	0
<b>Total APF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.52112			0.00	0	0
<b>Total APF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.37759			0.00	0	0
<b>Total APF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	100.85552			0.00	0	0
<b>Total APF04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AS116L On 15/01/2018 Spot Bond			100.00000	60.32248	100.00000	60.17634			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AS116U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS116U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS120L On 01/02/2018 Spot Bond			100.00000	40.73591	100.00000	40.63722				0.00	0	0
<b>Total AS120U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS120U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS126L On 19/02/2019 Spot Bond			100.00000	13.55262	100.00000	13.51979				0.00	0	0
<b>Total AS126U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS126U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS127L On 19/02/2019 Spot Bond			100.00000	13.55262	100.00000	13.51979				0.00	0	0
<b>Total AS127U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS127U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS133L On 07/12/2033 Spot Bond			100.00000	3.79638	100.00000	3.79101				0.00	0	0
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS139L On 30/03/2026 Spot Bond			100.00000	0.05876	100.00000	0.05870				0.00	0	0
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS167L On 04/10/2021 Spot Bond			100.00000	13.92830	100.00000	13.85321				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	24.03565	100.00000	23.90606				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>
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.76637				0.00	0	0
<b>Total ASN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	101.45615				0.00	0	0
<b>Total ASN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN010: On 20/03/2019 Spot Bond				100.00000	0.00000	101.57627				0.00	0	11,500,000,000
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,500,000,000</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>11,500,000,000</b>
ASN011: On 20/06/2017 Spot Bond				100.00000	0.00000	101.15942				0.00	0	0
<b>Total ASN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN012: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN014: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN015: On 11/04/2017 Spot Bond				100.00000	0.00000	96.79000				0.00	0	0
<b>Total ASN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN016: On 09/06/2017 Spot Bond				100.00000	0.00000	115.81329				0.00	0	0
<b>Total ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN020: On 07/12/2033 Spot Bond			2.87000	248.90756	2.87000	248.89489				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>
ASN022: On 20/06/2019 Spot Bond				100.00000	0.00000	100.19185				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>
ASN028: On 19/09/2017 Spot Bond				100.00000	0.00000	94.16819				0.00	0	0
<b>Total ASN032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN032: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN034: On 10/11/2019 Spot Bond				100.00000	0.00000	100.29969				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>
ASN036: On 07/12/2033 Spot Bond			2.88500	174.80504	2.88500	221.46666				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04 On 20/12/2016 Spot Bond				100.00000	0.00000	101.46644				0.00	0	0
<b>Total ASN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.89878				0.00	0	0
<b>Total ASN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 22/04/2020 Spot Bond				100.00000	0.00000	100.76953				0.00	0	0
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 28/04/2020 Spot Bond				100.00000	0.00000	100.65744				0.00	0	0
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 30/04/2020 Spot Bond				100.00000	0.00000	100.57157				0.00	0	0
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 14/05/2018 Spot Bond				100.00000	0.00000	99.21259				0.00	0	0
<b>Total ASN062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 01/06/2018 Spot Bond				100.00000	0.00000	99.79302				0.00	0	0
<b>Total ASN066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 15/06/2018 Spot Bond				100.00000	0.00000	101.61180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN068: On 07/02/2020 Spot Bond				100.00000	0.00000	100.37948				0.00	0	0
<b>Total ASN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN069: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN070: On 20/07/2018 Spot Bond				100.00000	0.00000	89.12614				0.00	0	0
<b>Total ASN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN073: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN077: On 20/06/2020 Spot Bond				100.00000	0.00000	101.85159				0.00	0	0
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN078: On 20/09/2020 Spot Bond				100.00000	0.00000	101.59312				0.00	0	0
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN080: On 10/12/2017 Spot Bond				100.00000	0.00000	101.81329				0.00	0	0
<b>Total ASN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN081: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN082: On 20/06/2020 Spot Bond				100.00000	0.00000	101.26866				0.00	0	56,800,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>56,800,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>0</b>	<b>56,800,000</b>
ASN083: On 03/09/2020 Spot Bond				100.00000	0.00000	102.22295				0.00	0	0
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN084: On 25/09/2018 Spot Bond				100.00000	0.00000	101.40820				0.00	0	0
<b>Total ASN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN086: On 01/10/2020 Spot Bond				100.00000	0.00000	96.63224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN088 On 08/10/2018 Spot Bond				100.00000	0.00000	101.06939				0.00	0	0
<b>Total ASN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	100.82964				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	100.30875				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN096 On 20/12/2020 Spot Bond				100.00000	0.00000	65.80287				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>
ASN099 On 02/12/2020 Spot Bond				100.00000	0.00000	99.75490				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 20/12/2017 Spot Bond				100.00000	0.00000	101.63615				0.00	0	0
<b>Total ASN112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN112 On 08/03/2021 Spot Bond				100.00000	0.00000	101.95935				0.00	0	0
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN113 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN114 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN115 On 27/01/2018 Spot Bond				100.00000	0.00000	100.64536				0.00	0	0
<b>Total ASN119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN119 On 20/12/2020 Spot Bond				100.00000	0.00000	102.07229				0.00	0	0
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN121 On 20/03/2019 Spot Bond				100.00000	0.00000	101.60628				0.00	0	0
<b>Total ASN125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN125 On 24/02/2019 Spot Bond				100.00000	0.00000	99.95170				0.00	0	0
<b>Total ASN128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	99.96217				0.00	0	0
<b>Total ASN129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	99.95252				0.00	0	0
<b>Total ASN130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN130 On 03/03/2019 Spot Bond				100.00000	0.00000	102.01008				0.00	0	0
<b>Total ASN131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN131 On 03/03/2019 Spot Bond				100.00000	0.00000	101.99409				0.00	0	0
<b>Total ASN132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN132 On 20/12/2020 Spot Bond				100.00000	0.00000	102.05519				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				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN135 On 31/12/2018 Spot Bond				100.00000	0.00000	77.96000				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			3.27000	138.57205	3.27000	138.56358				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14(On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14(On 31/12/2018 Spot Bond				100.00000	0.00000	77.96000				0.00	0	0
<b>Total ASN141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14(On 20/06/2017 Spot Bond				100.00000	0.00000	101.59336				0.00	0	0
<b>Total ASN142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14(On 20/06/2020 Spot Bond				100.00000	0.00000	103.81775				0.00	0	0
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14(On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14(On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14(On 04/05/2021 Spot Bond				100.00000	0.00000	100.46046				0.00	0	0
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14(On 04/05/2021 Spot Bond				100.00000	0.00000	100.46046				0.00	0	0
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14(On 31/01/2022 Spot Bond			3.31500	138.27650	3.31500	138.26786				0.00	0	0
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15(On 31/05/2021 Spot Bond				100.00000	0.00000	96.83255				0.00	0	0
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15(On 04/05/2021 Spot Bond				100.00000	0.00000	99.74959				0.00	0	0
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15(On 31/03/2031 Spot Bond			3.65000	91.20766	3.65000	158.34442				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN156 On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN157 On 14/01/2017 Spot Bond				100.00000	0.00000	101.40305				0.00	0	0
<b>Total ASN158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN158 On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN159 On 08/08/2021 Spot Bond				100.00000	0.00000	100.36901				0.00	0	0
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN160 On 19/08/2021 Spot Bond				100.00000	0.00000	100.02414				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>
ASN161 On 26/02/2017 Spot Bond				100.00000	0.00000	99.86282				0.00	0	0
<b>Total ASN162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN162 On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN163 On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN164 On 20/06/2021 Spot Bond				100.00000	0.00000	101.48646				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>
ASN35U On 20/12/2016 Spot Bond			100.00000	96.90657	100.00000	96.65999				0.00	0	0
<b>Total ASN35U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN35U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38U On 20/12/2017 Spot Bond			100.00000	44.58284	100.00000	44.47365				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39I On 20/12/2017 Spot Bond			100.00000	44.66149	100.00000	44.55211				0.00	0	0
<b>Total ASN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN40I On 20/12/2017 Spot Bond			100.00000	44.30754	100.00000	44.19903				0.00	0	0
<b>Total ASN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN43I On 10/03/2017 Spot Bond			100.00000	97.47461	100.00000	97.21945				0.00	0	0
<b>Total ASN43U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN43U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN50I On 16/03/2018 Spot Bond			100.00000	44.67755	100.00000	44.56813				0.00	0	0
<b>Total ASN50U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN50U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN55I On 29/12/2016 Spot Bond			100.00000	92.76507	100.00000	92.53431				0.00	0	0
<b>Total ASN55U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN55U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75I On 20/09/2020 Spot Bond			100.00000	4.11629	100.00000	4.10621				0.00	0	0
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN89I On 02/10/2018 Spot Bond			100.00000	31.10438	100.00000	31.02902				0.00	0	0
<b>Total ASN89U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN89U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.66418				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			9.40000	102.07025	9.40000	102.04449				0.00	0	0
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.02820				0.00	0	0
<b>Total BAW13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.58682				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	25.52557	100.00000	25.46305				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAW17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.61359				0.00	0	150,000,000
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
BAW19 On 05/12/2020 Spot Bond			10.90000	100.17813	10.90000	100.14909				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			10.52000	96.60893	10.52000	96.58157				0.00	0	30,000,000
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	101.49661	9.30000	101.47112				0.00	0	0
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.73455				0.00	0	1,183,430,507
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,183,430,507</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>1,183,430,507</b>
BAW23 On 15/10/2017 Spot Bond			100.00000	56.27965	100.00000	56.14331				0.00	0	0
<b>Total BAW23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	101.35091				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>
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.27884				0.00	0	0
<b>Total BAW3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			9.49500	101.75478	9.49500	101.72885				0.00	0	0
<b>Total BAW8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA08 On 31/12/2017 Spot Bond			12.30694	101.18180	12.30694	101.15813				0.00	0	0
<b>Total BAYA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.83037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA21 On 30/06/2017 Spot Bond			12.40132	100.44926	12.40132	100.86119				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond			12.27000	100.94097	12.27000	100.90783				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.64827				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond			12.19500	93.00950	12.19500	99.88471				0.00	0	0
<b>Total BAYA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	101.70190				0.00	0	0
<b>Total BAYA31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond			11.95000	87.98084	11.95000	102.10051				0.00	0	0
<b>Total BAYA32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.65851				0.00	0	0
<b>Total BAYA33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.69432				0.00	0	0
<b>Total BAYA34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.64517				0.00	0	0
<b>Total BAYA35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	83.56037				0.00	0	0
<b>Total BAYA36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	100.30638				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	97.15112				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.69467				0.00	0	0
<b>Total BAYA42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.64489				0.00	0	0
<b>Total BAYA43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.64489				0.00	0	0
<b>Total BAYA44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.69478				0.00	0	0
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	101.44383				0.00	0	0
<b>Total BAYA50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	101.78249				0.00	0	0
<b>Total BAYA51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	101.81659				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>
BAYA53 On 30/09/2017 Spot Bond				100.00000	0.00000	101.44347				0.00	0	0
<b>Total BAYA53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA54 On 30/09/2019 Spot Bond				100.00000	0.00000	101.81672				0.00	0	0
<b>Total BAYA54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB03 On 31/12/2016 Spot Bond			15.62897	102.17745	15.62897	102.17921				0.00	0	0
<b>Total BAYB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB04 On 31/03/2017 Spot Bond			14.64688	102.01458	14.64688	101.95452				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	102.16000				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	102.15981				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				100.00000	0.00000	102.15990				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				100.00000	0.00000	102.23113				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.90950				0.00	0	0
<b>Total BAYB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC10 On 31/12/2016 Spot Bond			100.00000	90.57072	100.00000	90.34653				0.00	0	0
<b>Total BAYC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.30549	100.00000	21.25387				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	19.39039	100.00000	19.34341				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.96937	100.00000	11.94038				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.96937	100.00000	11.94038				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	14.47154	100.00000	14.43648				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	12.53935	100.00000	12.50897				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC113L On 24/11/2016 Spot Bond			100.00000	99.72678	100.00000	99.45504				0.00	0	0
<b>Total BC113U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC113U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC114L On 30/01/2017 Spot Bond			100.00000	84.29561	100.00000	84.10138				0.00	0	0
<b>Total BC114U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC114U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC115L On 14/02/2017 Spot Bond			100.00000	81.47321	100.00000	81.29176				0.00	0	0
<b>Total BC115U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC115U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.74339				0.00	0	0
<b>Total BCJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.06750				0.00	0	0
<b>Total BCJ06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	100.66292				0.00	0	0
<b>Total BCJ09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	101.00846				0.00	0	0
<b>Total BCJ10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	100.18547				0.00	0	0
<b>Total BCJ11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	15.85019	100.00000	15.81137				0.00	0	0
<b>Total BCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP4U On 30/06/2019 Spot Bond			100.00000	15.85019	100.00000	15.81137				0.00	0	0
<b>Total BCP4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			2.33500	102.35098	2.33500	197.08002				0.00	0	0
<b>Total BD0202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 28/04/2028 Spot Bond			9.01000	92.13023	9.01000	163.99827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BD0205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 02/03/2028 Spot Bond			9.01000	93.49415	9.01000	164.53776				0.00	0	0
<b>Total BD0206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			9.39500	91.98186	9.39500	91.95866				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BD311E SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BEER02 On 28/03/2018 Spot Bond			8.65500	99.18171	8.65500	99.15850			1,183,138,500,000.00	136,700,000	918,700,000	
<b>Total BEER02 SPOT</b>									<b>1,183,138,500,000.00</b>	<b>136,700,000</b>	<b>918,700,000</b>	
<b>Total For BEER02</b>									<b>1,183,138,500,000.00</b>	<b>136,700,000</b>	<b>918,700,000</b>	
BG1A7U On 21/11/2032 Spot Bond			100.00000	8.58361	100.00000	8.56281			0.00	0	0	
<b>Total BG1A7U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BG1A7U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BG1A8U On 21/11/2032 Spot Bond			100.00000	7.42801	100.00000	7.41002			0.00	0	0	
<b>Total BG1A8U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BG1A8U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BG1B2U On 23/11/2032 Spot Bond			100.00000	7.42801	100.00000	7.41002			0.00	0	0	
<b>Total BG1B2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BG1B2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BG1C2U On 21/11/2032 Spot Bond			100.00000	7.88021	100.00000	7.86111			0.00	0	0	
<b>Total BG1C2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BG1C2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00008	100.00000	0.00008			0.00	0	0	
<b>Total BG1D2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BG1D2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BG1E2U On 21/11/2032 Spot Bond			100.00000	10.54309	100.00000	10.51755			0.00	0	0	
<b>Total BG1E2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BG1E2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BG1F2U On 21/11/2032 Spot Bond			100.00000	14.56254	100.00000	14.52726			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>	
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BG42A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.70043				0.00	0	0
<b>Total BG42A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.72823				0.00	0	0
<b>Total BG42A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond			8.99500	101.59584	8.99500	101.57148				0.00	0	0
<b>Total BG42A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.82670				0.00	0	0
<b>Total BG42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.95964				0.00	0	0
<b>Total BG42C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42D On 15/03/2017 Spot Bond			100.00000	94.30052	100.00000	94.05685				0.00	0	0
<b>Total BG42DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42YI On 15/03/2017 Spot Bond			100.00000	94.30052	100.00000	94.05685				0.00	0	0
<b>Total BG42YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	100.78763				0.00	0	0
<b>Total BGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL02 On 19/11/2019 Spot Bond			11.74000	97.88911	11.74000	97.85826				0.00	0	0
<b>Total BGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.44914				0.00	0	60,000,000
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
BGL04 On 05/02/2025 Spot Bond			11.63000	93.77217	11.63000	98.81462				0.00	0	0
<b>Total BGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL05 On 04/09/2025 Spot Bond			11.80000	100.13240	11.80000	101.14325				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	102.48190				0.00	0	0
<b>Total BGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL07 On 03/09/2027 Spot Bond			12.33000	99.54325	12.33000	100.46134				0.00	0	0
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	102.35046				0.00	0	0
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL09 On 29/09/2020 Spot Bond			11.80000	100.48838	11.80000	100.45657				0.00	0	0
<b>Total BGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	100.45429				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			12.18000	101.22890	12.18000	101.40840				0.00	0	0
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	100.02948				0.00	0	60,000,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
BGL13 On 20/08/2021 Spot Bond			12.22000	101.29747	12.22000	101.26482				0.00	0	0
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	100.57649				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>
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	106.50712				0.00	0	0
<b>Total BGR03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	99.89241				0.00	0	0
<b>Total BID04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.12031				0.00	0	50,000,000

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 BID05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For BID05</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
BID06 On 30/06/2019 Spot Bond			9.38000	102.32853	9.38000	102.30291			3,371,684,148,000.00	359,454,600	2,544,418,200
<b>Total BID06 SPOT</b>									<b>3,371,684,148,000.00</b>	<b>359,454,600</b>	<b>2,544,418,200</b>
<b>Total For BID06</b>									<b>3,371,684,148,000.00</b>	<b>359,454,600</b>	<b>2,544,418,200</b>
BIDC52 On 09/12/2016 Spot Bond				100.00000	0.00000	99.64553			0.00	0	0
<b>Total BIDC52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC52</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BLG1A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.79821			0.00	0	0
<b>Total BSR17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BSR181 On 17/12/2016 Spot Bond			100.00000	97.31769	100.00000	97.06816			0.00	0	0
<b>Total BSR18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC139 On 21/11/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BTC139 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC139</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC140 On 28/11/2016 Spot Bond				100.00000	0.00000	99.87342			0.00	0	0
<b>Total BTC140 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC140</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC141 On 29/11/2016 Spot Bond				100.00000	0.00000	99.85223			0.00	900,000,000	900,000,000
<b>Total BTC141 SPOT</b>									<b>0.00</b>	<b>900,000,000</b>	<b>900,000,000</b>
<b>Total For BTC141</b>									<b>0.00</b>	<b>900,000,000</b>	<b>900,000,000</b>
BTC142 On 02/12/2016 Spot Bond				100.00000	0.00000	99.78871			0.00	500,000,000	500,000,000
<b>Total BTC142 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For BTC142</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
BTC143 On 07/12/2016 Spot Bond				100.00000	0.00000	99.68321			0.00	400,000,000	400,000,000
<b>Total BTC144 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For BTC144</b>									<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
BTC144 On 14/12/2016 Spot Bond				100.00000	0.00000	99.53758			0.00	0	0
<b>Total BTC145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC145 On 09/01/2017 Spot Bond				100.00000	0.00000	98.98204			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BTC146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC147 On 11/01/2017 Spot Bond				100.00000	0.00000	98.94105				0.00	0	0
<b>Total BTC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC148 On 06/02/2017 Spot Bond				100.00000	0.00000	98.39875				0.00	0	0
<b>Total BTC148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC149 On 10/02/2017 Spot Bond				100.00000	0.00000	98.30972				0.00	0	0
<b>Total BTC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC150 On 14/12/2016 Spot Bond				100.00000	0.00000	99.54428				0.00	0	0
<b>Total BTC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC151 On 10/02/2017 Spot Bond				100.00000	0.00000	98.16891				0.00	0	0
<b>Total BTC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC152 On 17/05/2017 Spot Bond				100.00000	0.00000	96.20943				0.00	0	0
<b>Total BTC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC153 On 20/02/2017 Spot Bond			100.00000	80.39648	100.00000	100.00000				0.00	0	0
<b>Total BTC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.42650				0.00	0	0
<b>Total BWZ18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.47203				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>
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.57489				0.00	0	0
<b>Total BWZJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.02361				0.00	0	0
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ19 On 10/11/2019 Spot Bond				100.00000	0.00000	100.31036				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BWZJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2 On 10/11/2021 Spot Bond				100.00000	0.00000	100.31839				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	11.04523	100.00000	11.01074				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	11.04523	100.00000	11.01074				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	11.07534	100.00000	11.04076				0.00	0	0
<b>Total BX163U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX163U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX164L On 01/10/2021 Spot Bond			100.00000	11.07534	100.00000	11.04076				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	33.01234	100.00000	32.93237				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	21.34687	100.00000	21.25300				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>
CBL09 On 29/01/2017 Spot Bond			100.00000		0.00000	101.48114				0.00	0	0
<b>Total CBL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL12 On 06/09/2018 Spot Bond			15.65000	95.86362	15.65000	95.82372				0.00	0	0
<b>Total CBL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond			100.00000		0.00000	102.12496				0.00	0	0
<b>Total CBL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			13.45000	100.02936	13.45000	99.99398				0.00	0	0
<b>Total CBL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL16 On 18/05/2017 Spot Bond			8.85500	100.43176	8.85500	100.40839				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CBL16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	97.66933			0.00	0	0
<b>Total CBL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			13.45000	97.37308	13.45000	97.33863			0.00	0	0
<b>Total CBL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	100.06384			0.00	0	200,000,000
<b>Total CBL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CBL20</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CBL22 On 06/05/2020 Spot Bond			10.50000	94.71981	10.50000	94.69303			0.00	0	0
<b>Total CBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.10058			0.00	0	0
<b>Total CBL23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	100.55057			0.00	0	0
<b>Total CBL24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	100.39689			0.00	0	0
<b>Total CBL25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL26 On 06/05/2021 Spot Bond			10.80000	101.58289	10.80000	101.55338			0.00	0	0
<b>Total CBL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			10.91500	112.86099	10.91500	112.82823			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			11.00000	108.29040	11.00000	108.25873		990,000,000,000.00		90,000,000	410,000,000
<b>Total CCT02 SPOT</b>								<b>990,000,000,000.00</b>		<b>90,000,000</b>	<b>410,000,000</b>
<b>Total For CCT02</b>								<b>990,000,000,000.00</b>		<b>90,000,000</b>	<b>410,000,000</b>
CCT03 On 15/03/2025 Spot Bond			11.02000	102.84138	11.02000	102.81091			0.00	0	0
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.60900			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CGR10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.25499				0.00	0	0
<b>Total CGR14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	114.11040	10.00000	114.08070				0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.12806				0.00	0	0
<b>Total CGR15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.80871				0.00	0	0
<b>Total CGR16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.88579				0.00	0	0
<b>Total CGR17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR18 On 04/05/2018 Spot Bond			100.00000	34.31342	100.00000	34.23029				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	34.49106	100.00000	34.40659				0.00	0	0
<b>Total CGR19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR20 On 03/07/2018 Spot Bond			100.00000	32.09509	100.00000	32.01733				0.00	0	0
<b>Total CGR20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	101.34033				0.00	0	0
<b>Total CGR21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	100.34251				0.00	0	0
<b>Total CGR22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	100.43626				0.00	0	0
<b>Total CGR23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	100.47331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CGR24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.75314				0.00	0	0
<b>Total CGR25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	101.40362				0.00	0	0
<b>Total CGR26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.47979				0.00	0	0
<b>Total CIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.52969				0.00	0	0
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.58726				0.00	0	0
<b>Total CIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	102.41750				0.00	0	0
<b>Total CIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	102.59169				0.00	0	0
<b>Total CIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG09L On 07/06/2019 Spot Bond			100.00000	21.30689	100.00000	21.23964				0.00	0	0
<b>Total CIG09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	100.63110				0.00	0	0
<b>Total CIG10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.64693				0.00	0	0
<b>Total CIG11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.67236				0.00	0	0
<b>Total CIG12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	103.96264	10.11000	103.93478				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 29/08/2021 Spot Bond			3.14000	132.44663	3.14000	134.72488				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>
CLN198 On 13/09/2021 Spot Bond			3.24000	139.77962	3.24000	133.42866				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>
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	102.23345				0.00	0	0
<b>Total CLN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN225 On 09/12/2016 Spot Bond			9.74500	103.89618	9.74500	103.86857				0.00	0	0
<b>Total CLN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.69612				0.00	0	0
<b>Total CLN226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.84341				0.00	0	0
<b>Total CLN227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 25/11/2020 Spot Bond			10.00000	114.11000	10.00000	114.08100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	114.11000	10.00000	114.08100				0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	100.19293				0.00	0	0
<b>Total CLN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	99.95209				0.00	0	0
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			13.50000	94.43685	13.50000	94.40332				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	102.28540	9.35000	102.26000				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>
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.59432				0.00	0	0
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.53071				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.61107				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.61107				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.61107				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.52172				0.00	0	0
<b>Total CLN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2019 Spot Bond			9.88000	101.05064	9.88000	101.02373				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>
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	100.75760				0.00	0	0
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	102.84747				0.00	0	0
<b>Total CLN269 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN269</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.70184				0.00	0	0
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.59336				0.00	0	0
<b>Total CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.68518				0.00	0	0
<b>Total CLN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.00012				0.00	0	0
<b>Total CLN275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	99.92013				0.00	0	0
<b>Total CLN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.74288				0.00	0	0
<b>Total CLN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	102.16323				0.00	0	0
<b>Total CLN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	100.41373				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN288 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	99.95576				0.00	0	0
<b>Total CLN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.67860				0.00	0	0
<b>Total CLN290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.62181				0.00	0	0
<b>Total CLN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	102.37723				0.00	0	0
<b>Total CLN292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 25/11/2020 Spot Bond			10.00000	114.11000	10.00000	114.08100				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.45371				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.60634				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.47016				0.00	0	0
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.79376				0.00	0	0
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.45430				0.00	0	0
<b>Total CLN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.63943				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.50194				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	161.11400				0.00	0	0
<b>Total CLN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	102.27851				0.00	0	0
<b>Total CLN302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	160.93244				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	160.52385				0.00	0	0
<b>Total CLN304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	160.92306				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.21901				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			11.57000	91.64511	11.57000	91.61664				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			12.09000	92.96973	12.09000	92.93959				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.44445				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.81941				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.21473				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.75315				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 30/04/2018 Spot Bond				100.00000	0.00000	100.61826				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>
CLN32( On 30/04/2018 Spot Bond			8.80500	104.90216	8.80500	100.52504				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>
CLN32( On 24/07/2017 Spot Bond				100.00000	0.00000	100.75941				0.00	0	0
<b>Total CLN323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32( On 20/06/2018 Spot Bond				100.00000	0.00000	101.69105				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>
CLN32( On 20/06/2018 Spot Bond				100.00000	0.00000	101.71675				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>
CLN32( On 20/06/2023 Spot Bond				100.00000	0.00000	101.81591				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>
CLN32( On 20/06/2018 Spot Bond				100.00000	0.00000	101.73045				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>
CLN33( On 20/06/2018 Spot Bond				100.00000	0.00000	101.86748				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>
CLN33( On 30/06/2017 Spot Bond				100.00000	0.00000	101.44445				0.00	0	0
<b>Total CLN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN33( On 20/09/2018 Spot Bond				100.00000	0.00000	140.19080				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>
CLN33( On 28/07/2017 Spot Bond				100.00000	0.00000	100.66030				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2018 Spot Bond				100.00000	0.00000	102.06760				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	101.45164				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2023 Spot Bond				100.00000	0.00000	101.93565				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>
CLN34( On 20/12/2018 Spot Bond				100.00000	0.00000	101.54188				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>
CLN34( On 20/12/2023 Spot Bond				100.00000	0.00000	101.76792				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>
CLN34( On 28/07/2017 Spot Bond				100.00000	0.00000	100.65491				0.00	0	0
<b>Total CLN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 30/06/2017 Spot Bond				100.00000	0.00000	101.41570				0.00	0	0
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 28/10/2018 Spot Bond				100.00000	0.00000	100.62039				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 30/04/2018 Spot Bond				100.00000	0.00000	100.57759				0.00	0	0
<b>Total CLN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 24/07/2017 Spot Bond				100.00000	0.00000	100.74924				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN359 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN359</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2019 Spot Bond				100.00000	0.00000	101.50424				0.00	0	0
<b>Total CLN360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond			10.75000	100.83741	10.75000	100.80825				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond				100.00000	0.00000	101.61979				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 06/08/2023 Spot Bond				100.00000	0.00000	100.45286				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond			12.89000	102.66714	12.89000	102.63171				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 06/08/2023 Spot Bond				100.00000	0.00000	100.46892				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>
CLN36( On 06/08/2023 Spot Bond			12.92000	102.84022	12.92000	102.80523				0.00	0	0
<b>Total CLN367 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 26/07/2022 Spot Bond			10.02000	108.13224	10.02000	108.10351				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 06/08/2023 Spot Bond				100.00000	0.00000	100.46892				0.00	0	0
<b>Total CLN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 26/07/2022 Spot Bond				100.00000	0.00000	100.73370				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 20/03/2024 Spot Bond				100.00000	0.00000	83.56578				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 20/09/2023 Spot Bond				100.00000	0.00000	101.59834				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.62746				0.00	0	0
<b>Total CLN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.62763				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 30/06/2017 Spot Bond				100.00000	0.00000	101.49763				0.00	0	0
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 20/03/2021 Spot Bond			10.20000	100.62210	10.20000	100.59446				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.27365				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.77328				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	99.70706	10.98000	99.67762				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	101.91119	11.00000	101.88105				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				100.00000	0.00000	101.79852				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.71466				0.00	0	0
<b>Total CLN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 20/09/2024 Spot Bond			12.68000	98.94301	12.68000	98.90941				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.94919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.62733				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.77346				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.72179				0.00	0	0
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN389 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN389</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN389 On 20/03/2017 Spot Bond				100.00000	0.00000	101.55913				0.00	0	0
<b>Total CLN392 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN392</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.63603				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	99.76983				0.00	0	0
<b>Total CLN395 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN395</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.75612				0.00	0	0
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	102.74338				0.00	0	0
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.20789				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.20682				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.63592				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	101.81566				0.00	0	0
<b>Total CLN401 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN401</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.35817				0.00	0	0
<b>Total CLN402 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN402</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	101.35817				0.00	0	0
<b>Total CLN403 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN403</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	100.02915				0.00	0	0
<b>Total CLN404 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN404</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN405 On 20/06/2020 Spot Bond				100.00000	0.00000	92.16443				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	101.64448				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>
CLN408 On 18/07/2020 Spot Bond				100.00000	0.00000	101.04997				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.79858				0.00	0	0
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.80714				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	101.05468				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.78146				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	102.10642				0.00	0	0
<b>Total CLN414 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN414</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.86702				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	101.11585				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 20/09/2020 Spot Bond			4.00000	100.70266	4.00000	107.85617				0.00	0	0
<b>Total CLN417 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN417</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	101.77908				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	101.95259				0.00	0	0
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN419 On 18/04/2028 Spot Bond			7.01000	45.58782	7.01000	46.17784				0.00	0	0
<b>Total CLN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.96970				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	100.95003				0.00	0	0
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	102.59309				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	102.39686				0.00	0	0
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	102.59309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	105.18541				0.00	0	0
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	102.33710				0.00	0	0
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	101.85026				0.00	0	0
<b>Total CLN427 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN427</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	100.18910				0.00	0	0
<b>Total CLN428 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN428</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	102.31149				0.00	0	0
<b>Total CLN429 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN429</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	109.42092				0.00	0	0
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	102.61937				0.00	0	0
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	102.77211				0.00	0	0
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	102.87435				0.00	0	0
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	110.18368				0.00	0	0
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	101.32940				0.00	0	0
<b>Total CLN435 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN435</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	101.79005				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	101.64636				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN438 On 22/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN438 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN438</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	100.51761				0.00	0	0
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	111.06753				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>
CLN441 On 20/03/2021 Spot Bond				100.00000	0.00000	103.16343				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>
CLN442 On 07/06/2017 Spot Bond				100.00000	0.00000	101.31349				0.00	0	0
<b>Total CLN442 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN442</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN443 On 23/05/2021 Spot Bond				100.00000	0.00000	99.97371				0.00	0	0
<b>Total CLN443 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN443</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN444 On 24/05/2021 Spot Bond			10.87000	101.62665	10.87000	101.59742				0.00	0	0
<b>Total CLN444 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN444</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN445 On 20/06/2017 Spot Bond				100.00000	0.00000	100.82111				0.00	0	0
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	101.22014				0.00	0	0
<b>Total CLN446 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN446</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	100.96260				0.00	0	0
<b>Total CLN447 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN447</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN448 On 20/09/2017 Spot Bond				100.00000	0.00000	101.22132				0.00	0	0
<b>Total CLN448 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN448</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN449 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN449</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 20/06/2017 Spot Bond				100.00000	0.00000	101.26230				0.00	0	0
<b>Total CLN450 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN450</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 20/06/2017 Spot Bond				100.00000	0.00000	101.20425				0.00	0	0
<b>Total CLN451 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN451</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 31/01/2022 Spot Bond			3.91000	134.43599	3.91000	134.42546				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>
CLN45( On 31/01/2025 Spot Bond			5.77000	97.39022	5.77000	96.87803				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>
CLN45( On 31/01/2025 Spot Bond			5.41000	99.94581	5.41000	99.43564				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>
CLN45( On 04/05/2021 Spot Bond				100.00000	0.00000	99.94814				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>
CLN45( On 20/12/2021 Spot Bond				100.00000	0.00000	100.62371				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>
CLN45( On 17/11/2021 Spot Bond				100.00000	0.00000	100.13011				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>
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	186.29278				0.00	0	0
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			9.39500	91.98186	9.39500	91.95866				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			9.01000	37.31275	9.01000	163.99827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			9.01000	37.81884	9.01000	164.53776				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>
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	101.61730				0.00	0	0
<b>Total CLNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	101.63621				0.00	0	0
<b>Total CLNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	101.15626				0.00	0	0
<b>Total CLNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65335				0.00	0	0
<b>Total CLNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	100.75315				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	101.52654				0.00	0	0
<b>Total CLNF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.59335				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	99.90280				0.00	0	0
<b>Total CLNF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	101.59329				0.00	0	0
<b>Total CLNF14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	101.65304				0.00	0	0
<b>Total CLNF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	99.84342				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total COH001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.99378				0.00	0	0
<b>Total COH002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ04 On 05/06/2018 Spot Bond			9.29500	103.78603	9.29500	103.76027				0.00	0	997,400,000
<b>Total COJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>997,400,000</b>
<b>Total For COJ04</b>										<b>0.00</b>	<b>0</b>	<b>997,400,000</b>
COJ05 On 05/06/2023 Spot Bond			10.15000	115.33595	10.15000	115.30476				0.00	0	2,014,800,000
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,014,800,000</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>2,014,800,000</b>
COJ07 On 23/03/2021 Spot Bond			10.41000	103.05025	10.41000	103.02136				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			11.19000	106.33260	11.19000	106.30096				0.00	0	600,000,000
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
COJG0 On 09/06/2024 Spot Bond			10.64000	102.28888	10.64000	102.25991				0.00	0	0
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT01 On 03/04/2023 Spot Bond			10.81500	93.55537	10.81500	93.52831				0.00	0	0
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			11.74000	91.87173	11.74000	91.84293				0.00	0	350,000,000
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
COT03 On 05/06/2028 Spot Bond			11.74000	90.20105	11.74000	90.17294				0.00	0	0
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CPL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL01U On 12/12/2019 Spot Bond			100.00000	15.33451	100.00000	15.29695				0.00	0	0
<b>Total CPL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CPL021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CPL022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CPL024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL02L On 12/03/2020 Spot Bond			100.00000	15.39088	100.00000	15.35319				0.00	0	0
<b>Total CPL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL03L On 12/12/2018 Spot Bond			100.00000	24.10469	100.00000	24.04565				0.00	0	0
<b>Total CPL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL05L On 30/10/2018 Spot Bond			100.00000	28.90212	100.00000	28.83210				0.00	0	0
<b>Total CPL05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL06L On 30/11/2018 Spot Bond			100.00000	25.02026	100.00000	24.95898				0.00	0	0
<b>Total CPL06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			12.17500	96.86245	12.17500	96.83134				0.00	0	0
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN38L On 10/06/2018 Spot Bond			100.00000	32.65320	100.00000	32.57323				0.00	0	0
<b>Total DEN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN39L On 10/06/2018 Spot Bond			100.00000	25.14409	100.00000	25.08251				0.00	0	0
<b>Total DEN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN40L On 10/06/2018 Spot Bond			100.00000	33.32405	100.00000	33.24243				0.00	0	0
<b>Total DEN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			8.52000	99.69619	8.52000	99.67321				0.00	0	0
<b>Total DENG44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			6.86000	101.03006	6.86000	101.01123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DENG44/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total DENG58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	100.41817				0.00	0	0
<b>Total DENG59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	102.82877				0.00	0	0
<b>Total DENG61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	99.86183				0.00	0	0
<b>Total DENG62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	101.80765				0.00	0	0
<b>Total DENG63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.80788				0.00	0	0
<b>Total DLTB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.12403				0.00	0	0
<b>Total DLTB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB03 On 09/10/2017 Spot Bond			100.00000	62.23613	100.00000	62.08536				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	62.23613	100.00000	62.08536				0.00	0	0
<b>Total DLTB03/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB03/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DNG60 On 04/08/2017 Spot Bond			100.00000	59.51249	100.00000	59.39466				0.00	0	0
<b>Total DNG60U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DNG60U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	102.06412				0.00	0	0
<b>Total DOL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.12269				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DOL00! On 20/12/2019 Spot Bond				100.00000	0.00000	65.51427				0.00	0	0
<b>Total DOL009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			9.90500	100.73136	9.90500	100.70476				0.00	0	0
<b>Total DV2021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV2021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV22 On 07/02/2020 Spot Bond			9.82000	101.74876	9.82000	101.72226				0.00	0	220,100,000
<b>Total DV22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,100,000</b>
<b>Total For DV22</b>										<b>0.00</b>	<b>0</b>	<b>220,100,000</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	18.71287	100.00000	18.67168				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			10.27000	101.13543	10.27000	101.10790				0.00	0	398,200,000
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>398,200,000</b>
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>398,200,000</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	12.70137	100.00000	12.67341				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.70137	100.00000	12.67341				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			10.35000	99.21919	10.35000	99.19199				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	102.52558	9.69000	102.49922				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.52558	9.69000	102.49922				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			11.21000	95.33272	11.21000	95.30447				0.00	0	0
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	102.63121	10.10000	102.60373				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.63121	10.10000	102.60373				0.00	0	0
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01! On 01/12/2016 Spot Bond				100.00000	0.00000	99.79904				0.00	0	0
<b>Total DVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02! On 24/02/2017 Spot Bond				100.00000	0.00000	99.95723				0.00	100,000,000	100,000,000

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 DVC020 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For DVC020</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
DVC02 On 24/02/2017 Spot Bond				100.00000	0.00000	106.26222				0.00	0	0
<b>Total DVC021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02 On 16/03/2017 Spot Bond				100.00000	0.00000	101.52059				0.00	0	0
<b>Total DVC023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02 On 16/03/2017 Spot Bond				100.00000	0.00000	105.91801				0.00	0	0
<b>Total DVC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	99.84075				0.00	0	0
<b>Total DVC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total DVF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.39651				0.00	0	0
<b>Total DVF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.98874				0.00	0	0
<b>Total DVF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	99.92879				0.00	0	5,000,000,000
<b>Total DVF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For DVF19</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
E170 On 01/08/2020 Spot Bond			8.90000	118.35141	8.90000	118.32341				0.00	0	19,800,000,000
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,800,000,000</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>19,800,000,000</b>
E170/R On 01/08/2020 Spot Bond			100.00000	21.69433	100.00000	21.64658				0.00	0	0
<b>Total E170/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN20 On 14/03/2020 Spot Bond			9.80000	101.42359	9.80000	101.39680				0.00	0	0
<b>Total ECN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			10.00000	100.84674	10.00000	100.81957				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			10.28000	100.22760	10.28000	100.19984				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			3.12000	105.73956	3.12000	105.73338				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>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.88156				0.00	0	0
<b>Total EFS00B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS00B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFS0A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.71429				0.00	0	0
<b>Total EFS0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0CI On 28/10/2023 Spot Bond			100.00000	17.58507	100.00000	17.54247				0.00	0	0
<b>Total EFS0CU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0CU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			2.70000	103.88927	2.70000	103.88453				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	111.61251	2.25000	111.60875				0.00	0	0
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 02/05/2028 Spot Bond			2.68000	127.76925	2.68000	127.76331				0.00	0	0
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL29 On 19/11/2029 Spot Bond			2.66000	115.22294	2.66000	115.21765				0.00	0	0
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			2.66000	115.56578	2.66000	115.56062				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			2.67000	106.72580	2.67000	106.72097				0.00	0	0
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36 On 31/01/2036 Spot Bond			2.69000	104.34014	2.69000	104.33538				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	111.61251	2.25000	111.60875				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			10.33000	104.04492	10.33000	104.01645				0.00	0	10,100,000
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,100,000</b>
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	<b>10,100,000</b>
EMM02 On 11/03/2021 Spot Bond			10.08000	104.31887	10.08000	104.29053				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			10.79000	96.79246	10.79000	96.76437				0.00	0	0
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			11.03500	88.09972	11.03500	92.67525				0.00	0	0
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			11.30000	96.91260	11.30000	98.39599				0.00	0	2,666,666,400
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,666,666,400</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>2,666,666,400</b>
EMM06 On 23/06/2025 Spot Bond			10.87000	100.86197	10.87000	102.28705				0.00	0	51,120,000
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>51,120,000</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>51,120,000</b>
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	99.86171				0.00	0	0
<b>Total EPF002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.37453				0.00	0	0
<b>Total EPF004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	100.02265				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EPF006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	99.76695				0.00	0	0
<b>Total EPF007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF008 On 12/09/2019 Spot Bond				100.00000	0.00000	101.79383				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>
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	101.27161				0.00	0	0
<b>Total EPF009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF010 On 07/11/2019 Spot Bond				100.00000	0.00000	100.37874				0.00	0	0
<b>Total EPF010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF011 On 01/09/2018 Spot Bond			100.00000	25.70516	100.00000	25.64221				0.00	0	0
<b>Total EPF011U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF011U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF021 On 01/09/2019 Spot Bond			100.00000	10.52883	100.00000	10.50305				0.00	0	0
<b>Total EPF021U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF021U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC22 On 22/02/2017 Spot Bond				100.00000	0.00000	100.09876				0.00	0	0
<b>Total EPFC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC23 On 06/03/2017 Spot Bond				100.00000	0.00000	102.11298				0.00	0	0
<b>Total EPFC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC24 On 06/09/2017 Spot Bond				100.00000	0.00000	102.16243				0.00	0	0
<b>Total EPFC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC25 On 04/05/2017 Spot Bond				100.00000	0.00000	100.39151				0.00	0	0
<b>Total EPFC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC26 On 06/11/2017 Spot Bond				100.00000	0.00000	100.42305				0.00	0	0
<b>Total EPFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	94.26087				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2017 Spot Bond			100.00000	87.51569	100.00000	87.31311				0.00	0	0
<b>Total EQS05/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	94.44312				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			12.95000	95.78418	12.95000	95.75117				0.00	0	0
<b>Total EQS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	99.43011				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	31.91294	100.00000	31.83564				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	32.02447	100.00000	31.94689				0.00	0	0
<b>Total EQS08A/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	99.81915				0.00	0	0
<b>Total EQS09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.02514				0.00	0	0
<b>Total ERS3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.12748				0.00	0	0
<b>Total ERS3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.03191				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.14054				0.00	0	0
<b>Total ERS3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 25/11/2020 Spot Bond			10.00000	114.11000	10.00000	114.08100				0.00	0	0
<b>Total ERS12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.02057				0.00	0	0
<b>Total ERS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.01904				0.00	0	0
<b>Total ERS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.01577				0.00	0	0
<b>Total ERS18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	100.02054				0.00	0	0
<b>Total ERS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.02509				0.00	0	0
<b>Total ERS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	100.12223				0.00	0	0
<b>Total ERS22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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 17/11/2025 Spot Bond				100.00000	0.00000	100.02378			0.00	0	0
<b>Total ERSA23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES18 On 20/04/2018 Spot Bond			8.61500	101.67386	8.61500	101.65030		1,793,643,000,000.00	208,200,000	43,370,298,700	
<b>Total ES18 SPOT</b>								<b>1,793,643,000,000.00</b>	<b>208,200,000</b>	<b>43,370,298,700</b>	
<b>Total For ES18</b>								<b>1,793,643,000,000.00</b>	<b>208,200,000</b>	<b>43,370,298,700</b>	
ES18/R On 20/04/2018 Spot Bond			9.25000	100.84820	9.25000	100.82315		0.00	0	0	
<b>Total ES18/R204 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES18/R204</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			9.49000	105.60339	9.49000	105.57679		2,144,170,600,000.00	225,940,000	5,233,881,100	
<b>Total ES23 SPOT</b>								<b>2,144,170,600,000.00</b>	<b>225,940,000</b>	<b>5,233,881,100</b>	
<b>Total For ES23</b>								<b>2,144,170,600,000.00</b>	<b>225,940,000</b>	<b>5,233,881,100</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.26051	10.00000	103.23313		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			9.93000	88.61373	9.93000	88.59014		156,894,000,000.00	15,800,000	25,920,633,300	
<b>Total ES26 SPOT</b>								<b>156,894,000,000.00</b>	<b>15,800,000</b>	<b>25,920,633,300</b>	
<b>Total For ES26</b>								<b>156,894,000,000.00</b>	<b>15,800,000</b>	<b>25,920,633,300</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.10606	7.85000	101.08467		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			10.54500	77.66326	10.59500	77.32383		239,371,500,000.00	22,700,000	77,516,862,400	
<b>Total ES33 SPOT</b>								<b>239,371,500,000.00</b>	<b>22,700,000</b>	<b>77,516,862,400</b>	
<b>Total For ES33</b>								<b>239,371,500,000.00</b>	<b>22,700,000</b>	<b>77,516,862,400</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.41330	7.50000	101.39267		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			10.71500	81.44612	10.71500	81.42276		0.00	0	65,274,297,400	
<b>Total ES42 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>65,274,297,400</b>	
<b>Total For ES42</b>								<b>0.00</b>	<b>0</b>	<b>65,274,297,400</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.66540	8.50000	100.64238		0.00	0	0	
<b>Total ES42/R214 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES42/R214</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.91744		0.00	200,000,000	620,000,000	
<b>Total EXX01 SPOT</b>								<b>0.00</b>	<b>200,000,000</b>	<b>620,000,000</b>	
<b>Total For EXX01</b>								<b>0.00</b>	<b>200,000,000</b>	<b>620,000,000</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
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	97.96645			0.00	0	70,000,000
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
FIF01U On 01/11/2018 Spot Bond			100.00000	31.03159	100.00000	30.93471			0.00	0	0
<b>Total FIF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIF02U On 01/11/2018 Spot Bond			100.00000	31.14344	100.00000	31.04620			0.00	0	0
<b>Total FIF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIF03U On 01/11/2018 Spot Bond			100.00000	31.28579	100.00000	31.18811			0.00	0	0
<b>Total FIF03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIF04U On 01/11/2018 Spot Bond			100.00000	31.42814	100.00000	31.33002			0.00	0	0
<b>Total FIF04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.02317			0.00	0	0
<b>Total FIFB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	99.85912			0.00	0	0
<b>Total FIFB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00505			0.00	0	0
<b>Total FIFB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	99.86088			0.00	0	0
<b>Total FIFB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	99.81000			0.00	0	0
<b>Total FIFB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.42491			0.00	0	0
<b>Total FIFB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	101.80351			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	101.78493			0.00	0	0
<b>Total FIFC27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC29 On 06/12/2016 Spot Bond				100.00000	0.00000	101.71957			0.00	0	0
<b>Total FIFC29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	102.33566			0.00	0	0
<b>Total FIFC31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	0.24355	100.00000	0.24296			0.00	0	0
<b>Total FPA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FPB1U On 20/08/2023 Spot Bond			100.00000	0.24355	100.00000	0.24296			0.00	0	0
<b>Total FPB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR002L On 02/08/2023 Spot Bond			100.00000	10.98771	100.00000	10.96108			0.00	0	0
<b>Total FR002U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR003L On 02/08/2023 Spot Bond			100.00000	10.69904	100.00000	10.67312			0.00	0	0
<b>Total FR003U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			10.06000	100.72689	10.06000	100.69988		3,693,220,158,000.00		367,119,300	367,119,300
<b>Total FRB05 SPOT</b>								<b>3,693,220,158,000.00</b>		<b>367,119,300</b>	<b>367,119,300</b>
<b>Total For FRB05</b>								<b>3,693,220,158,000.00</b>		<b>367,119,300</b>	<b>367,119,300</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
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.58089				0.00	0	0
<b>Total FRB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.72699				0.00	0	0
<b>Total FRB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.89846				0.00	0	0
<b>Total FRB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	102.02975				0.00	0	0
<b>Total FRB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	97.93762				0.00	0	0
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2026 Spot Bond			10.90000	99.49564	10.90000	101.56966				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	103.36735				0.00	0	0
<b>Total FRB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.14326				0.00	0	200,000,000
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	101.30739				0.00	0	0
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17/ On 08/01/2027 Spot Bond			100.00000	12.19716	100.00000	12.16762				0.00	0	0
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	101.59361				0.00	0	60,000,000
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
FRB19 On 14/04/2021 Spot Bond			12.10000	102.14157	12.10000	102.10860				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	101.12966			0.00	0	0
<b>Total FRB20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			10.75000	107.33378	10.75000	107.30308			0.00	0	80,000,000
<b>Total FRBC21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For FRBC21</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.51213			0.00	0	0
<b>Total FRBC22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			3.02000	137.09226	3.02000	140.21982			0.00	0	20,000,000
<b>Total FRBI22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRBI22</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			3.27500	116.42352	3.27500	278.95865			0.00	0	50,000,000
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
FRBI25 On 31/01/2025 Spot Bond			2.63500	114.74642	2.63500	121.96920			0.00	0	0
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			3.66000	90.60906	3.66000	158.19257			0.00	0	10,000,000
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRBI33 On 07/12/2033 Spot Bond			3.68000	98.69968	3.68000	200.24941			0.00	0	10,000,000
<b>Total FRBI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRBI33</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRBI46 On 31/03/2046 Spot Bond			3.82000	93.03010	3.82000	92.45933			0.00	0	0
<b>Total FRBI46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 30/11/2020 Spot Bond			7.14500	75.77730	7.14500	75.31345			0.00	0	0
<b>Total FRBZ01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 28/10/2024 Spot Bond			9.21900	49.69841	9.21900	48.84184			0.00	0	0
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 10/12/2024 Spot Bond			9.47000	48.28518	9.47000	47.40339			0.00	0	0
<b>Total FRBZ03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC04 On 15/03/2017 Spot Bond			100.00000	94.30052	100.00000	94.05685				0.00	0	0
<b>Total FRC04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC05 On 13/10/2018 Spot Bond			100.00000	33.14585	100.00000	33.04237				0.00	0	0
<b>Total FRC05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC06 On 31/12/2017 Spot Bond			100.00000	44.71103	100.00000	44.60272				0.00	0	0
<b>Total FRC06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	102.48713				0.00	0	0
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	101.88461				0.00	0	0
<b>Total FRC109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.66192				0.00	0	0
<b>Total FRC112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.80241				0.00	0	0
<b>Total FRC113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC115 On 20/06/2017 Spot Bond			7.47000	100.06208	7.47000	98.00000				0.00	0	0
<b>Total FRC115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC116 On 20/06/2017 Spot Bond			7.47000	100.06208	7.47000	100.00000				0.00	0	0
<b>Total FRC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	101.79898				0.00	0	0
<b>Total FRC118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.72532				0.00	0	0
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.92741				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.77329				0.00	0	0
<b>Total FRC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond			6.00000	100.04989	6.00000	100.00000				0.00	0	0
<b>Total FRC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	101.87076				0.00	0	0
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	102.25217				0.00	0	0
<b>Total FRC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	102.19234				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond			100.09221	64.77491	100.09221	64.61613				0.00	0	0
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.63098				0.00	0	0
<b>Total FRC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	106.67605				0.00	0	0
<b>Total FRC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.76803				0.00	0	0
<b>Total FRC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond			5.76400	96.74770	5.76400	98.00000				0.00	0	0
<b>Total FRC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.78519				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.64986				0.00	0	0
<b>Total FRC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.69612				0.00	0	0
<b>Total FRC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.14968				0.00	0	0
<b>Total FRC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.67042				0.00	0	0
<b>Total FRC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 14/12/2018 Spot Bond			13.22500	76.51159	13.22500	76.48425				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.58828				0.00	0	0
<b>Total FRC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.58999				0.00	0	0
<b>Total FRC166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	102.20992				0.00	0	0
<b>Total FRC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC168 On 20/06/2018 Spot Bond				100.00000	0.00000	101.59383				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			3.86500	107.65848	3.86500	111.37316				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	101.71332				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	101.71332				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	100.02521				0.00	0	0
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC173 On 30/06/2017 Spot Bond				100.00000	0.00000	101.44445				0.00	0	0
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC174 On 20/06/2018 Spot Bond				100.00000	0.00000	101.71332				0.00	0	0
<b>Total FRC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.62756				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC177 On 20/09/2018 Spot Bond				100.00000	0.00000	101.59500				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC178 On 06/08/2023 Spot Bond				100.00000	0.00000	100.44885				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC179 On 20/09/2020 Spot Bond				100.00000	0.00000	101.82767				0.00	0	0
<b>Total FRC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	97.76784				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.77781				0.00	0	0
<b>Total FRC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.06418				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.06247				0.00	0	0
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.69627				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.69627				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.22772				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.28477				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	114.11000	10.00000	114.08100				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.77815				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.93460				0.00	0	0
<b>Total FRC200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.93460				0.00	0	0
<b>Total FRC202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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 06/05/2017 Spot Bond				100.00000	0.00000	100.39667				0.00	0	0
<b>Total FRC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20 On 06/05/2017 Spot Bond			8.75000	100.39713	8.75000	100.37704				0.00	0	0
<b>Total FRC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20 On 20/06/2019 Spot Bond				100.00000	0.00000	101.66877				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	12.75542	100.00000	12.72418				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	11.84450	100.00000	11.81549				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				100.00000	0.00000	97.63430				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	16.71382	100.00000	16.67289				0.00	0	0
FRC21 On 20/12/2019 Spot Bond				100.00000	0.00000	101.74752				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 29/10/2017 Spot Bond			100.00000	59.08861	100.00000	58.94547				0.00	0	0
<b>Total FRC211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21 On 07/05/2020 Spot Bond				100.00000	0.00000	100.38563				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	13.15549	100.00000	13.12327				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21 On 07/11/2017 Spot Bond			100.00000	57.73498	100.00000	57.59512				0.00	0	0
<b>Total FRC214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21 On 07/11/2019 Spot Bond				100.00000	0.00000	100.38559				0.00	0	0
<b>Total FRC215 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 FRC215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC215 On 07/11/2017 Spot Bond			100.00000	57.52952	100.00000	57.39016				0.00	0	0
<b>Total FRC216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	100.38478				0.00	0	0
<b>Total FRC217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	100.36825				0.00	0	0
<b>Total FRC218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC218 On 04/11/2019 Spot Bond				100.00000	0.00000	100.46428				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>
FRC219 On 04/11/2017 Spot Bond				100.00000	0.00000	100.43995				0.00	0	0
<b>Total FRC220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC220 On 31/01/2022 Spot Bond			3.35000	138.04709	3.35000	138.03837				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>
FRC221 On 20/05/2020 Spot Bond				100.00000	0.00000	100.02413				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>
FRC225 On 30/03/2017 Spot Bond				100.00000	0.00000	101.55237				0.00	0	0
<b>Total FRC229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC229 On 20/06/2020 Spot Bond				100.00000	0.00000	101.77287				0.00	0	0
<b>Total FRC230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC230 On 25/06/2018 Spot Bond				100.00000	0.00000	101.41290				0.00	0	0
<b>Total FRC231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC231 On 31/01/2022 Spot Bond			4.21000	132.54639	4.21000	132.53496				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>
FRC233 On 20/12/2020 Spot Bond				100.00000	0.00000	102.47707				0.00	0	0
<b>Total FRC234 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 FRC234</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC234 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC235 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC235</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC235 On 08/02/2020 Spot Bond				100.00000	0.00000	100.50528			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>
FRC236 On 19/10/2020 Spot Bond				100.00000	0.00000	107.12584			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>
FRC237 On 08/02/2020 Spot Bond				100.00000	0.00000	101.13819			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>
FRC238 On 19/10/2020 Spot Bond				100.00000	0.00000	108.36279			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>
FRC239 On 19/10/2020 Spot Bond				100.00000	0.00000	108.52796			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>
FRC240 On 08/02/2020 Spot Bond				100.00000	0.00000	100.11807			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>
FRC241 On 08/02/2020 Spot Bond				100.00000	0.00000	99.72001			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>
FRC242 On 19/10/2020 Spot Bond				100.00000	0.00000	101.84698			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>
FRC243 On 08/02/2020 Spot Bond				100.00000	0.00000	102.65279			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>
FRC244 On 19/10/2020 Spot Bond				100.00000	0.00000	101.82893			0.00	0	0
<b>Total FRC245 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC245</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	101.47588			0.00	0	0
<b>Total FRC246 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 FRC246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	100.79218				0.00	0	0
<b>Total FRC247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	88.59146				0.00	0	0
<b>Total FRC248 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC248</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	106.22285				0.00	0	0
<b>Total FRC249 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 19/10/2020 Spot Bond				100.00000	0.00000	86.69859				0.00	0	0
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.90037				0.00	0	0
<b>Total FRC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.66098				0.00	0	0
<b>Total FRC61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			3.88000	111.12226	3.88000	134.61623				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			3.93000	104.05265	3.93000	134.29847				0.00	0	0
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			3.91000	102.26023	3.91000	134.42546				0.00	0	0
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			7.01000	100.32551	7.01000	141.01217				0.00	0	0
<b>Total FRC72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.72960				0.00	0	0
<b>Total FRC76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.59331				0.00	0	0
<b>Total FRC83 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 FRC83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.78177				0.00	0	0
<b>Total FRC84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	102.03509				0.00	0	0
<b>Total FRC86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.97008				0.00	0	0
<b>Total FRC87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.73571				0.00	0	0
<b>Total FRC94A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.73400				0.00	0	0
<b>Total FRC96A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC96A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	100.71833				0.00	0	0
<b>Total FRD013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01 On 22/12/2018 Spot Bond			100.00000	22.70638	100.00000	22.65077				0.00	0	0
<b>Total FRD01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD09 On 26/06/2017 Spot Bond			100.00000	63.06052	100.00000	62.90608				0.00	0	0
<b>Total FRD09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD13 On 31/12/2019 Spot Bond			100.00000	16.02589	100.00000	15.98706				0.00	0	0
<b>Total FRD13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD15 On 31/12/2021 Spot Bond			100.00000	12.96550	100.00000	12.86480				0.00	0	0
<b>Total FRD15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.54765				0.00	0	0
<b>Total FRJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	100.70357				0.00	0	0
<b>Total FRJ18 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 FRJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.22038				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				100.00000	0.00000	100.23840				0.00	0	0
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.49262				0.00	0	0
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.46770				0.00	0	0
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS011 On 13/05/2021 Spot Bond			100.00000	4.49667	100.00000	4.48802				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	4.49667	100.00000	4.48802				0.00	0	0
<b>Total FRS02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS100 On 15/01/2024 Spot Bond			2.21800	85.49263	2.21800	114.75331				0.00	0	0
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 31/01/2038 Spot Bond			2.60000	111.41714	2.60000	120.76575				0.00	0	0
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.75876				0.00	0	0
<b>Total FRS102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond			10.38000	100.86699	10.38000	100.83890				0.00	0	0
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 23/01/2024 Spot Bond			10.38000	100.86699	10.38000	100.83890				0.00	0	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 31/01/2038 Spot Bond			2.74000	108.70850	2.74000	118.01737				0.00	0	0
<b>Total FRS108 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 FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 07/12/2033 Spot Bond			2.82000	223.33235	2.82000	223.32128				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 31/01/2038 Spot Bond			2.71000	118.60541	2.71000	118.59994				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			2.85000	222.47415	2.85000	222.46294				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.66657				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			3.12000	117.66782	3.12000	117.66110				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/03/2038 Spot Bond			2.90500	114.87978	2.90500	114.87388				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			2.90500	114.87978	2.90500	114.87388				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			2.97000	121.37857	2.97000	219.06983				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			3.02000	217.68680	3.02000	217.67482				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			2.65000	106.66686	2.65000	106.66212				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			3.05000	171.15637	3.05000	216.84306				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			3.81500	98.95596	3.81500	99.24802				0.00	0	0
<b>Total FRS124 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 FRS124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS124 On 31/03/2028 Spot Bond			3.36000	103.43895	3.36000	162.82185				0.00	0	0
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/01/2038 Spot Bond			3.63000	89.22358	3.63000	102.20430				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			3.35000	103.56635	3.35000	162.97883				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			3.41000	162.05026	3.41000	162.03958				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			3.56000	202.21880	3.56000	203.28541				0.00	0	0
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	83.67214				0.00	0	0
<b>Total FRS133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS133 On 31/01/2038 Spot Bond			3.56000	89.91557	3.56000	103.35090				0.00	0	0
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS134 On 31/01/2038 Spot Bond			3.81500	86.29409	3.81500	99.24802				0.00	0	0
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS135 On 31/01/2038 Spot Bond			3.34000	107.06469	3.34000	107.05796				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>
FRS136 On 31/03/2028 Spot Bond			3.22000	165.04546	3.22000	165.03544				0.00	0	0
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS137 On 07/12/2033 Spot Bond			3.33000	209.27909	3.33000	209.26586				0.00	0	0
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS138 On 31/03/2028 Spot Bond			3.35000	162.98930	3.35000	162.97883				0.00	0	0
<b>Total FRS142 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 FRS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS142 On 31/03/2028 Spot Bond			3.35000	162.98930	3.35000	162.97883				0.00	0	0
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS144 On 31/03/2028 Spot Bond			3.64000	95.73941	3.64000	158.49643				0.00	0	0
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS145 On 31/01/2025 Spot Bond			3.42000	115.08963	3.42000	115.08213				0.00	0	0
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS146 On 31/01/2022 Spot Bond			3.05000	140.02761	3.05000	140.01987				0.00	0	0
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	112.96400				0.00	0	0
<b>Total FRS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS148 On 31/03/2028 Spot Bond			3.70000	157.59848	3.70000	157.58688				0.00	0	0
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS149 On 31/03/2028 Spot Bond			3.74000	156.99558	3.74000	156.98384				0.00	0	0
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS150 On 31/01/2025 Spot Bond			3.39000	115.34456	3.39000	115.33714				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>
FRS151 On 31/03/2028 Spot Bond			3.71000	157.44752	3.71000	157.43586				0.00	0	0
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			3.75000	156.84529	3.75000	156.83351				0.00	0	0
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS153 On 08/08/2017 Spot Bond				100.00000	0.00000	100.31624				0.00	0	0
<b>Total FRS154 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 FRS154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS154 On 19/09/2017 Spot Bond				100.00000	0.00000	101.43522				0.00	0	0
<b>Total FRS155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS155 On 03/10/2017 Spot Bond				100.00000	0.00000	101.12593				0.00	0	0
<b>Total FRS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.58500	121.18707	2.58500	290.37782				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			2.47500	121.96807	2.47500	292.25005				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			3.19500	116.96406	3.19500	280.25442				0.00	0	0
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			3.01000	99.61685	3.01000	140.28653				0.00	0	0
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.65388				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			2.54000	143.47014	2.54000	143.46417				0.00	0	0
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.45445				0.00	0	0
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			2.58000	117.55685	2.58000	117.55184				0.00	0	0
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS69 On 31/05/2017 Spot Bond			104.97509	67.52725	104.97509	67.35454				0.00	0	0
<b>Total FRS69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS73 On 12/06/2017 Spot Bond			101.07593	68.68306	101.07593	68.51323				0.00	0	0
<b>Total FRS73 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 FRS73</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS74 On 14/06/2017 Spot Bond			100.44759	64.11342	100.44759	63.95578			0.00	0	0
<b>Total FRS74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS76 On 18/06/2017 Spot Bond			100.76967	66.98645	100.76967	66.82126			0.00	0	0
<b>Total FRS76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS81 On 30/10/2042 Spot Bond			2.34000	123.82640	2.34000	123.82184			0.00	0	0
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			2.58000	96.36738	2.58000	122.46884			0.00	0	0
<b>Total FRS85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.43373			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			2.61000	96.15279	2.61000	122.19602			0.00	0	0
<b>Total FRS87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	102.32444			0.00	0	0
<b>Total FRS88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			2.67500	120.55256	2.67500	288.85675			0.00	0	0
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.34639			0.00	345,000,000	115,000,000
<b>Total FRS94 SPOT</b>									<b>0.00</b>	<b>345,000,000</b>	<b>115,000,000</b>
<b>Total For FRS94</b>									<b>0.00</b>	<b>345,000,000</b>	<b>115,000,000</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	102.13854			0.00	0	0
<b>Total FRS96 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 FRS96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX17 On 15/09/2017 Spot Bond			8.22500	101.81116	8.22500	101.78849			0.00	0	0
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			8.49000	103.71942	8.49000	103.69574		12,410,608,137,000.00	1,461,791,300	1,213,161,000	
<b>Total FRX18 SPOT</b>								<b>12,410,608,137,000.00</b>	<b>1,461,791,300</b>	<b>1,213,161,000</b>	
<b>Total For FRX18</b>								<b>12,410,608,137,000.00</b>	<b>1,461,791,300</b>	<b>1,213,161,000</b>	
FRX19 On 15/11/2019 Spot Bond			8.99000	100.22037	8.99000	100.19603		1,708,100,000,000.00	190,000,000	194,000,000	
<b>Total FRX19 SPOT</b>								<b>1,708,100,000,000.00</b>	<b>190,000,000</b>	<b>194,000,000</b>	
<b>Total For FRX19</b>								<b>1,708,100,000,000.00</b>	<b>190,000,000</b>	<b>194,000,000</b>	
FRX20 On 01/10/2020 Spot Bond			9.28000	99.56850	9.28000	99.54369		0.00	0	360,000,000	
<b>Total FRX20 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>360,000,000</b>	
<b>Total For FRX20</b>								<b>0.00</b>	<b>0</b>	<b>360,000,000</b>	
FRX23 On 28/02/2023 Spot Bond			10.06000	91.22419	10.06000	91.19946		0.00	0	0	
<b>Total FRX23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX23</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			10.28000	107.39546	10.28000	107.36605		0.00	0	46,000,000	
<b>Total FRX24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>46,000,000</b>	
<b>Total For FRX24</b>								<b>0.00</b>	<b>0</b>	<b>46,000,000</b>	
FRX26 On 01/10/2026 Spot Bond			10.69000	94.21502	10.69000	94.18807		0.00	0	690,000,000	
<b>Total FRX26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>690,000,000</b>	
<b>Total For FRX26</b>								<b>0.00</b>	<b>0</b>	<b>690,000,000</b>	
FRX30 On 31/01/2030 Spot Bond			10.90000	95.06870	10.90000	95.04129		5,450,000,000,000.00	500,000,000	350,000,000	
<b>Total FRX30 SPOT</b>								<b>5,450,000,000,000.00</b>	<b>500,000,000</b>	<b>350,000,000</b>	
<b>Total For FRX30</b>								<b>5,450,000,000,000.00</b>	<b>500,000,000</b>	<b>350,000,000</b>	
FRX31 On 21/02/2031 Spot Bond			10.98000	91.85615	10.98000	91.82947		0.00	0	320,000,000	
<b>Total FRX31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>320,000,000</b>	
<b>Total For FRX31</b>								<b>0.00</b>	<b>0</b>	<b>320,000,000</b>	
FRX45 On 14/04/2045 Spot Bond			11.11500	74.13514	11.11500	74.11311		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>	
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.46475		0.00	0	0	
<b>Total FS1A4 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 FS1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.50758				0.00	0	0
<b>Total FS1A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.99318				0.00	0	0
<b>Total FS1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.62756				0.00	0	0
<b>Total FS1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.85022				0.00	0	0
<b>Total FS1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.02125				0.00	0	0
<b>Total FS2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	99.93081				0.00	0	0
<b>Total FS2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	99.90104				0.00	0	0
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.02280				0.00	0	0
<b>Total FS2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.02347				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.02644				0.00	0	0
<b>Total FS2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A3L On 20/02/2020 Spot Bond			100.00000	5.53771	100.00000	5.52429				0.00	0	0
<b>Total FS3A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.92907	100.00000	0.92682				0.00	0	0
<b>Total FS3A4U 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 FS3A4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS3A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS3B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS3C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS3D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A1L On 20/03/2018 Spot Bond			100.00000	38.33597	100.00000	38.24208			0.00	0	0
<b>Total FS4A1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A2L On 20/03/2020 Spot Bond			100.00000	6.43171	100.00000	6.41596			0.00	0	0
<b>Total FS4A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A3L On 20/03/2022 Spot Bond			100.00000	1.07906	100.00000	1.07642			0.00	0	0
<b>Total FS4A3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS4A4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS4A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS4B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS4C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS4D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 FS4D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A1L On 20/04/2019 Spot Bond			100.00000	14.84574	100.00000	14.79939				0.00	0	0
<b>Total FS5A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A2L On 20/04/2021 Spot Bond			100.00000	2.64222	100.00000	2.63397				0.00	0	0
<b>Total FS5A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.47026	100.00000	0.46879				0.00	0	0
<b>Total FS5A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A4L On 20/02/2021 Spot Bond			100.00000	2.44537	100.00000	2.43944				0.00	0	0
<b>Total FS5A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS5A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5B1L On 20/02/2021 Spot Bond			100.00000	2.64222	100.00000	2.63397				0.00	0	0
<b>Total FS5B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5C1L On 20/02/2021 Spot Bond			100.00000	2.64222	100.00000	2.63397				0.00	0	0
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1L On 20/02/2021 Spot Bond			100.00000	2.64222	100.00000	2.63397				0.00	0	0
<b>Total FS5D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/02/2021 Spot Bond			100.00000	2.64222	100.00000	2.63397				0.00	0	0
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.95480				0.00	0	0
<b>Total GBL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GFC04 On 11/04/2017 Spot Bond			10.08500	100.86855	10.08500	100.84172				0.00	0	0
<b>Total GFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	99.93409				0.00	0	0
<b>Total GH31A1 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 GH31A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	99.93212				0.00	0	0
<b>Total GH31A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	99.93130				0.00	0	0
<b>Total GH31A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	99.92603				0.00	0	0
<b>Total GH31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	99.91955				0.00	0	0
<b>Total GH31C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	99.91550				0.00	0	0
<b>Total GH31D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GH41U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH41U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GOVEX1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GPT38 On 29/11/2016 Spot Bond				100.00000	0.00000	101.87380				0.00	0	0
<b>Total GPT38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	15.20101	100.00000	15.16378				0.00	0	0
<b>Total GRB01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB02 On 08/12/2017 Spot Bond			100.00000	45.50188	100.00000	45.39045				0.00	0	0
<b>Total GRB02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB03 On 03/03/2019 Spot Bond			100.00000	24.32577	100.00000	24.26619				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	12.95227	100.00000	12.92089				0.00	0	0
<b>Total GRB04U 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 GRB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB05 On 10/06/2019 Spot Bond			100.00000	19.67004	100.00000	19.60795				0.00	0	0
<b>Total GRB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB06 On 10/06/2020 Spot Bond			100.00000	14.05430	100.00000	14.00994				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	2.54954	100.00000	2.54203				0.00	0	0
<b>Total GRB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB09 On 31/01/2017 Spot Bond			100.00000	84.10138	100.00000	83.90805				0.00	0	0
<b>Total GRB09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB10 On 31/07/2017 Spot Bond			100.00000	57.38245	100.00000	57.25510				0.00	0	0
<b>Total GRB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB11 On 31/01/2018 Spot Bond			100.00000	40.79270	100.00000	40.67256				0.00	0	0
<b>Total GRB11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB12 On 31/07/2018 Spot Bond			100.00000	33.66720	100.00000	33.62982				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	20.39635	100.00000	20.33628				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	14.96320	100.00000	14.94659				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	10.19818	100.00000	10.16814				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	6.65031	100.00000	6.64293				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	5.12056	100.00000	5.10535				0.00	0	0
<b>Total GRB17U 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 GRB17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB18 On 30/07/2021 Spot Bond			100.00000	2.95898	100.00000	2.95569				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	2.54954	100.00000	2.54203				0.00	0	0
<b>Total GRB19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRH1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.90314				0.00	0	0
<b>Total GRH1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.71952				0.00	0	0
<b>Total GRH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.75725				0.00	0	0
<b>Total GRH1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GRH1YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.73586				0.00	0	0
<b>Total GRT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.02356				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.38971				0.00	0	0
<b>Total GRT08 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 GRT08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.97292				0.00	0	0
<b>Total GRT09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.19536				0.00	0	0
<b>Total GRT10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	100.16419				0.00	0	0
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	101.42838				0.00	0	0
<b>Total GRT12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.88467				0.00	0	0
<b>Total GRT13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.70573				0.00	0	0
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	100.88661				0.00	0	0
<b>Total GRT15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.90920				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			10.22000	106.68655	10.22000	100.64323				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>
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	101.74444				0.00	0	0
<b>Total GSIS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	108.92740				0.00	0	0
<b>Total HC1M1 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 HC1M1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC1M2 On 30/08/2017 Spot Bond				100.00000	0.00000	103.86986				0.00	0	0
<b>Total HC1M2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC1M2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC1M3 On 30/04/2017 Spot Bond				100.00000	0.00000	100.51352				0.00	0	0
<b>Total HC1M3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC1M3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	101.15955				0.00	0	0
<b>Total HC2T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC2T1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL01U On 21/11/2019 Spot Bond			100.00000	15.59704	100.00000	15.55926				0.00	0	0
<b>Total HIL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.71163				0.00	0	0
<b>Total HILB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.48898				0.00	0	0
<b>Total HILB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.47839				0.00	0	0
<b>Total HILB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	101.05450				0.00	0	0
<b>Total HILB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	101.06562				0.00	0	0
<b>Total HILB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	101.07819				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>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.39787	100.00000	9.37511				0.00	0	0
<b>Total HM1B8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.39787	100.00000	9.37511				0.00	0	0
<b>Total HM1B9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.96939	100.00000	9.94523				0.00	0	0
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.96939	100.00000	9.94523				0.00	0	0
<b>Total HM1C5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.70419	100.00000	10.67826				0.00	0	0
<b>Total HM1D4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1D4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.70419	100.00000	10.67826				0.00	0	0
<b>Total HM1D5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1D5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.60229	100.00000	11.57418				0.00	0	0
<b>Total HM1E4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1E4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 HMS1D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1E2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1F2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1G2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.14387				0.00	0	0
<b>Total HPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	114.11000	10.00000	114.08100				0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF05 On 17/02/2017 Spot Bond			8.09500	102.98083	8.09500	102.95842				0.00	0	0
<b>Total HPF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.02618				0.00	0	0
<b>Total HPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.02474				0.00	0	0
<b>Total HPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	101.03269				0.00	0	0
<b>Total HPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.93289				0.00	0	0
<b>Total HPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			9.05000	105.17550	9.05000	105.15021				0.00	0	4,909,400,000
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,909,400,000</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>4,909,400,000</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	17.09914	100.00000	17.06151				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			2.62500	120.90457	2.62500	289.70060				0.00	0	13,000,000,000
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			2.33500	125.61241	2.33500	300.98346				0.00	0	0
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 28/02/2033 Spot Bond			2.68000	101.21621	2.68000	101.21150				0.00	0	0
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2034 Spot Bond			10.70000	91.45522	10.70000	91.42932				0.00	0	2,485,300,000
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,485,300,000</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>2,485,300,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.91792	100.00000	11.89169				0.00	0	0
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2035 Spot Bond			10.71000	91.17028	10.71000	91.14444				0.00	0	0
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.91789	100.00000	11.89166				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>
HWF06 On 20/11/2016 Spot Bond			100.00000	99.18478	100.00000	99.45504				0.00	0	0
<b>Total HWF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.88085				0.00	0	0
<b>Total HWF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	101.55371				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	21.49202	100.00000	21.39647				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	114.11000	10.00000	114.08100				0.00	0	0
<b>Total HWY023/R197 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 HWY023/R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			1.97000	128.17063	1.97000	128.16728			3,065,972,858,000.00	1,556,331,400	60,440,838,200
<b>Total I2025 SPOT</b>									<b>3,065,972,858,000.00</b>	<b>1,556,331,400</b>	<b>60,440,838,200</b>
<b>Total For I2025</b>									<b>3,065,972,858,000.00</b>	<b>1,556,331,400</b>	<b>60,440,838,200</b>
I2029 On 31/03/2029 Spot Bond			2.05000	99.99187	2.05000	99.98897			130,600,963,350,000.00	63,707,787,000	35,172,200,000
<b>Total I2029 SPOT</b>									<b>130,600,963,350,000.00</b>	<b>63,707,787,000</b>	<b>35,172,200,000</b>
<b>Total For I2029</b>									<b>130,600,963,350,000.00</b>	<b>63,707,787,000</b>	<b>35,172,200,000</b>
I2033 On 28/02/2033 Spot Bond			2.04000	106.35011	2.04000	106.34702			82,460,904,888,000.00	40,422,012,200	45,851,400,000
<b>Total I2033 SPOT</b>									<b>82,460,904,888,000.00</b>	<b>40,422,012,200</b>	<b>45,851,400,000</b>
<b>Total For I2033</b>									<b>82,460,904,888,000.00</b>	<b>40,422,012,200</b>	<b>45,851,400,000</b>
I2038 On 31/01/2038 Spot Bond			2.00000	133.44814	1.98000	133.89368			2,926,650,000,000.00	1,463,325,000	167,592,243,200
<b>Total I2038 SPOT</b>									<b>2,926,650,000,000.00</b>	<b>1,463,325,000</b>	<b>167,592,243,200</b>
<b>Total For I2038</b>									<b>2,926,650,000,000.00</b>	<b>1,463,325,000</b>	<b>167,592,243,200</b>
I2046 On 31/03/2046 Spot Bond			2.05000	132.07150	2.05000	132.06768			238,598,690,250,000.00	116,389,605,000	157,952,730,700
<b>Total I2046 SPOT</b>									<b>238,598,690,250,000.00</b>	<b>116,389,605,000</b>	<b>157,952,730,700</b>
<b>Total For I2046</b>									<b>238,598,690,250,000.00</b>	<b>116,389,605,000</b>	<b>157,952,730,700</b>
I2050 On 31/12/2050 Spot Bond			2.07000	141.54032	2.03000	142.86300			67,493,498,022,000.00	32,605,554,600	201,394,801,546
<b>Total I2050 SPOT</b>									<b>67,493,498,022,000.00</b>	<b>32,605,554,600</b>	<b>201,394,801,546</b>
<b>Total For I2050</b>									<b>67,493,498,022,000.00</b>	<b>32,605,554,600</b>	<b>201,394,801,546</b>
IBL22 On 15/03/2018 Spot Bond			8.74500	103.38840	8.74500	103.36396			0.00	0	0
<b>Total IBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			6.55000	100.01164	6.55000	141.13502			0.00	0	0
<b>Total IBL34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			2.61000	101.53241	2.61000	142.98568			0.00	0	0
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.33749			0.00	0	0
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL39 On 02/04/2018 Spot Bond			8.86500	101.10753	8.86500	101.08344			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.99229			0.00	0	0
<b>Total IBL42 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 IBL42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	114.11000	10.00000	114.08100			0.00	0	0
<b>Total IBL43/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL45 On 21/12/2018 Spot Bond			9.38000	100.82602	9.38000	100.80077			0.00	0	0
<b>Total IBL45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			9.83000	95.72734	9.83000	95.70238			0.00	0	0
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL49 On 02/04/2018 Spot Bond			9.25500	98.63394	9.25500	98.60942			0.00	0	0
<b>Total IBL49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL49/F On 02/04/2018 Spot Bond			7.34000	101.02806	7.34000	101.00805			0.00	0	0
<b>Total IBL49/R203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL49/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL50 On 02/08/2020 Spot Bond			9.82000	100.58244	9.82000	100.55624			0.00	0	0
<b>Total IBL50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.97814			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			9.16000	100.90513	9.16000	100.88058		15,994,479,352,000.00	1,746,122,200	834,648,600	
<b>Total IBL55 SPOT</b>								<b>15,994,479,352,000.00</b>	<b>1,746,122,200</b>	<b>834,648,600</b>	
<b>Total For IBL55</b>								<b>15,994,479,352,000.00</b>	<b>1,746,122,200</b>	<b>834,648,600</b>	
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.56473			0.00	0	0
<b>Total IBL56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.18121			0.00	0	0
<b>Total IBL57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL58 On 13/02/2017 Spot Bond			8.51500	102.30298	8.51500	102.27957			0.00	0	0
<b>Total IBL58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL59 On 17/02/2019 Spot Bond			9.12000	102.60533	9.12000	102.58047			0.00	0	0
<b>Total IBL59 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 IBL59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			10.38000	102.07357	10.38000	102.04550				0.00	0	0
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	102.16657				0.00	0	0
<b>Total IBL61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.67093				0.00	0	0
<b>Total IBL62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.61458				0.00	0	0
<b>Total IBL63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.56000				0.00	0	0
<b>Total IBL64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.53313				0.00	0	0
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.64601				0.00	0	0
<b>Total IBL66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL67 On 31/01/2022 Spot Bond			3.34000	138.11260	3.34000	138.10389				0.00	0	0
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.30283				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	29.62470	100.00000	29.55293				0.00	0	0
<b>Total IBL69U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL69U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.18230				0.00	0	0
<b>Total IBL73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.02318				0.00	0	0
<b>Total IBL75 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 IBL75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL76 On 25/11/2018 Spot Bond				105.96612	0.00000	99.93250				0.00	0	0
<b>Total IBL76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	99.93048				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			10.43000	98.21625	10.43000	98.18912				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			8.95000	105.24430	8.95000	105.21927				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	21.89688	100.00000	21.84383				0.00	0	0
<b>Total IBL80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL81U On 02/02/2021 Spot Bond			100.00000	11.40330	100.00000	11.37568				0.00	0	0
<b>Total IBL81U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL81U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.58126				0.00	0	0
<b>Total IBL82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	101.50212				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	22.58113	100.00000	22.51063				0.00	0	0
<b>Total IBL84U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL84U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	100.02296				0.00	0	0
<b>Total IBL85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	100.02369				0.00	800,000,000	400,000,000
<b>Total IBL86 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For IBL86</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
IBL87 On 20/05/2019 Spot Bond			9.25000	101.16947	9.25000	101.14419				0.00	0	0
<b>Total IBL87 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 IBL87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88 On 20/05/2021 Spot Bond			9.84000	101.79297	9.84000	101.76597				0.00	0	0
<b>Total IBL88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88/F On 20/05/2021 Spot Bond			100.00000	12.73810	100.00000	12.70960				0.00	0	0
<b>Total IBL88/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	99.83971				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	21.25888	100.00000	21.19251				0.00	0	0
<b>Total IBL90U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL90U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.97654				0.00	0	0
<b>Total IBL91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	101.02491				0.00	0	0
<b>Total IBL92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	99.81936				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				100.00000	0.00000	102.18567				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				100.00000	0.00000	101.78398				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				100.00000	0.00000	101.51598				0.00	0	0
<b>Total IBL96 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL96</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	101.22632				0.00	0	0
<b>Total IBL97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	101.28181				0.00	0	0
<b>Total IBL98 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 IBL98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL99 On 21/10/2019 Spot Bond			9.12000	105.71527	9.12000	100.47579				0.00	0	0
<b>Total IBL99 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL99</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.03110	100.00000	0.03103				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.44718				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			10.16000	94.96120	10.16000	94.93535				0.00	0	0
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	99.90831				0.00	100,000,000	100,000,000
<b>Total IDCG04 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For IDCG04</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	97.13854				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			10.84000	93.18727	10.84000	93.16054				0.00	0	0
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.19518				0.00	0	0
<b>Total IDCG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			11.66000	97.71858	11.66000	97.64849				0.00	0	0
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.54023	5.00000	101.52645				0.00	0	0
<b>Total IDCP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.47599	5.00000	100.46235				0.00	0	0
<b>Total IDCP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.76878	4.00000	100.75776				0.00	0	0
<b>Total IDCP05 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 IDCP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.40339	4.00000	100.39247				0.00	0	0
<b>Total IDCP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			9.24000	101.03958	9.24000	101.01465				0.00	0	0
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC02 On 14/04/2021 Spot Bond			8.55000	101.72095	8.55000	101.69755				0.00	0	0
<b>Total IFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	8.66173	100.00000	8.64052				0.00	0	0
<b>Total IKH1D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN269U On 25/07/2017 Spot Bond			100.00000	54.93102	100.00000	54.79795				0.00	0	0
<b>Total IN269U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN269U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN272U On 10/11/2017 Spot Bond			100.00000	56.40382	100.00000	56.26718				0.00	0	0
<b>Total IN272U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN272U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN276U On 30/06/2021 Spot Bond			100.00000	4.32011	100.00000	4.31194				0.00	0	0
<b>Total IN276U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	10.61182	100.00000	10.58612				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	13.59108	100.00000	15.37970				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	16.90273	100.00000	16.86178				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	11.43429	100.00000	11.40898				0.00	0	0
<b>Total IN289U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN289U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN290U On 31/12/2016 Spot Bond			100.00000	92.26145	100.00000	92.03308				0.00	0	0
<b>Total IN290U 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 IN290U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN306U On 24/06/2020 Spot Bond			100.00000	13.00910	100.00000	12.97724				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	25.02902	100.00000	24.96773				0.00	0	0
<b>Total IN313U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN313U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN317U On 20/12/2016 Spot Bond			100.00000	96.58953	100.00000	96.34374				0.00	0	0
<b>Total IN317U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN317U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN318U On 25/06/2017 Spot Bond			100.00000	68.54290	100.00000	68.38694				0.00	0	0
<b>Total IN318U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN318U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN319U On 20/12/2017 Spot Bond			100.00000	49.20701	100.00000	49.09504				0.00	0	0
<b>Total IN319U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN319U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN324U On 01/03/2017 Spot Bond			100.00000	99.84119	100.00000	99.57352				0.00	0	0
<b>Total IN324U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN324U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	11.29851	100.00000	11.27115				0.00	0	0
<b>Total IN327U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN327U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN329U On 22/03/2021 Spot Bond			100.00000	14.03892	100.00000	14.00453				0.00	0	0
<b>Total IN329U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN330U On 18/04/2017 Spot Bond			100.00000	85.88087	100.00000	85.61904				0.00	0	0
<b>Total IN330U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN330U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN331U On 04/12/2019 Spot Bond			100.00000	17.72746	100.00000	17.67150				0.00	0	0
<b>Total IN331U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN331U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN332U On 04/12/2019 Spot Bond			100.00000	7.25185	100.00000	7.22896				0.00	0	0
<b>Total IN332U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN332U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN333U On 28/02/2017 Spot Bond			100.00000	100.14417	100.00000	99.62258				0.00	0	0
<b>Total IN333U 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 IN333U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN334U On 21/09/2021 Spot Bond			100.00000	15.50854	100.00000	15.43959				0.00	0	0
<b>Total IN334U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN334U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN339U On 12/12/2017 Spot Bond			100.00000	46.18591	100.00000	45.34249				0.00	0	0
<b>Total IN339U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN339U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN342U On 31/03/2032 Spot Bond			100.00000	8.63581	100.00000	8.59223				0.00	0	0
<b>Total IN342U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN342U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN343U On 28/02/2035 Spot Bond			100.00000	0.00020	100.00000	0.00020				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>
IN344U On 31/01/2040 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
<b>Total IN344U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN344U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN345U On 31/01/2030 Spot Bond			100.00000	8.53338	100.00000	8.45591				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>
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.67589				0.00	0	0
<b>Total ING132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.94688				0.00	0	0
<b>Total ING138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	100.89622	6.50000	100.87866				0.00	0	0
<b>Total ING153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	87.10909				0.00	0	0
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 25/11/2020 Spot Bond			10.00000	114.11000	10.00000	114.08100				0.00	0	0
<b>Total ING211/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.64262				0.00	0	0
<b>Total ING228 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 ING228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.44008				0.00	0	0
<b>Total ING232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.25314				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	101.00787				0.00	0	0
<b>Total INLV02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	100.34918				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			12.40000	104.74904	12.40000	104.71480				0.00	0	0
<b>Total INLV04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	114.11000	10.00000	114.08100				0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.00024				0.00	0	0
<b>Total IPF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF06 On 13/04/2017 Spot Bond			8.89500	100.93183	8.89500	100.90805				0.00	0	0
<b>Total IPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.33211				0.00	0	0
<b>Total IPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.23867				0.00	0	0
<b>Total IPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.25503				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>
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.88661				0.00	0	0
<b>Total IPF12 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 IPF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.94597				0.00	0	0
<b>Total IPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.56599				0.00	0	0
<b>Total IPF14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.60955				0.00	0	0
<b>Total IPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.63569				0.00	0	0
<b>Total IPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.51024				0.00	0	0
<b>Total IPF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.52683				0.00	0	0
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.54341				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>
IPFC12 On 27/01/2017 Spot Bond				100.00000	0.00000	100.53411				0.00	0	0
<b>Total IPFC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			10.23000	97.03943	10.23000	97.01269				0.00	0	1,935,000,000
<b>Total IPL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,935,000,000</b>
<b>Total For IPL10</b>										<b>0.00</b>	<b>0</b>	<b>1,935,000,000</b>
IPL6 On 28/09/2017 Spot Bond			9.10500	102.02723	9.10500	102.00214				0.00	0	0
<b>Total IPL6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	56.54424	100.00000	56.41772				0.00	0	0
<b>Total IPL6/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL6/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.17911				0.00	0	0
<b>Total IPL7 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 IPL7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	43.61027	100.00000	43.50462			0.00	0	0
<b>Total IPL7/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL7/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.24735			0.00	0	50,000,000
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	12.93190	100.00000	12.90057			0.00	0	0
<b>Total IPL8/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.76955			0.00	0	0
<b>Total IPL9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.25089			0.00	0	0
<b>Total IV015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	102.14230			0.00	0	0
<b>Total IV016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017 On 31/01/2022 Spot Bond			3.70000	96.40958	3.70000	135.76736			0.00	0	0
<b>Total IV017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.85717	2.75000	100.84968			0.00	0	0
<b>Total IV017/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			3.91000	154.46279	3.91000	154.45055			0.00	0	0
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.36329			0.00	800,000,000	400,000,000
<b>Total IV022 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For IV022</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.14656			0.00	0	0
<b>Total IV023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.78883			0.00	0	600,000,000
<b>Total IV024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IV024</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.01871			0.00	0	0
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.03741			0.00	0	0
<b>Total IV026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030 On 31/01/2025 Spot Bond			3.97000	109.56985	3.97000	110.51780			0.00	0	0
<b>Total IV030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			3.97000	109.47851	3.97000	110.51780			0.00	0	0
<b>Total IV030A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	102.01657			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.99051			0.00	0	40,000,000
<b>Total IV032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For IV032</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	100.34625			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			12.10000	104.67382	12.10000	104.64040			0.00	0	0
<b>Total IV034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	101.52141			0.00	0	110,000,000
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.92972			0.00	0	0
<b>Total IV036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	101.91740			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			4.76000	133.54182	4.76000	129.14824			0.00	0	0
<b>Total IV039 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 IV039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	101.72715			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			12.45000	107.75032	12.45000	100.03848			0.00	0	0
<b>Total IV041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV042 On 18/11/2021 Spot Bond			100.00000	19.08760	100.00000	2.27732		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
<b>Total IV042 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For IV042</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
IV043 On 21/11/2026 Spot Bond			100.00000	17.87447	100.00000	100.00000		500,000,000,000,000.00	15,000,000,000	15,000,000,000	
<b>Total IV043 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>	
<b>Total For IV043</b>								<b>10,000,000,000,000.00</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>	
IV057U On 14/07/2018 Spot Bond			100.00000	23.10812	100.00000	23.05214		0.00	0	0	
<b>Total IV057U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IV057U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV08 On 30/04/2018 Spot Bond			10.91000	104.51707	10.91000	104.48640		0.00	0	159,000,000	
<b>Total IV08 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>159,000,000</b>	
<b>Total For IV08</b>								<b>0.00</b>	<b>0</b>	<b>159,000,000</b>	
IV09 On 30/04/2018 Spot Bond			100.00000	0.00000	101.66217			0.00	0	0	
<b>Total IV09 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IV09</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			4.01000	152.99499	4.01000	152.98243		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>	
IVA647 On 28/11/2016 Spot Bond			7.60000	99.89600	7.60000	99.77148		0.00	0	0	
<b>Total IVA647 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVA647</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVA648 On 01/12/2016 Spot Bond			7.60000	99.83370	7.60000	99.70934		0.00	0	0	
<b>Total IVA648 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVA648</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVA649 On 08/12/2016 Spot Bond			7.60000	99.68864	7.60000	99.56464		36,480,000,000,000.00	4,800,000,000	2,400,000,000	
<b>Total IVA649 SPOT</b>								<b>16,480,000,000,000.00</b>	<b>4,800,000,000</b>	<b>2,400,000,000</b>	
<b>Total For IVA649</b>								<b>16,480,000,000,000.00</b>	<b>4,800,000,000</b>	<b>2,400,000,000</b>	
IVA650 On 13/12/2016 Spot Bond			7.60000	99.58529	7.60000	99.46155		0.00	0	0	
<b>Total IVA650 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 IVA650</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA654 On 05/01/2017 Spot Bond			7.70000	99.10103	7.70000	98.97688				0.00	0	0
<b>Total IVA654 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA654</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA655 On 12/01/2017 Spot Bond			7.70000	98.95622	7.70000	98.83242				0.00	0	0
<b>Total IVA655 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA655</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA656 On 19/01/2017 Spot Bond			100.00000	86.49289	100.00000	86.28842				0.00	0	0
<b>Total IVA656 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA656</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA659 On 09/02/2017 Spot Bond			7.85000	98.35014	7.85000	98.22548				0.00	0	0
<b>Total IVA659 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA659</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA660 On 16/02/2017 Spot Bond			7.85000	98.20474	7.85000	98.35014				0.00	0	0
<b>Total IVA660 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA660</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total IVC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	114.11000	10.00000	114.08100				0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	99.81835				0.00	0	0
<b>Total IVC016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.89175				0.00	0	0
<b>Total IVC017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.03067				0.00	0	0
<b>Total IVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.94070				0.00	0	0
<b>Total IVC021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.26298				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>
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.69835				0.00	0	0
<b>Total IVC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.31491				0.00	0	0
<b>Total IVC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.34366				0.00	0	0
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	95.92042				0.00	0	0
<b>Total IVC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			9.72000	102.27616	9.72000	102.24978				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	22.97689	100.00000	22.92632				0.00	0	0
<b>Total IVC037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC038 On 16/07/2019 Spot Bond			100.00000	18.35730	100.00000	18.31283				0.00	0	0
<b>Total IVC038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			9.97000	100.80411	9.97000	100.77746				0.00	0	0
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.55381				0.00	0	0
<b>Total IVC041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.10485				0.00	0	0
<b>Total IVC046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.38866				0.00	0	0
<b>Total IVC048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.02371				0.00	0	0
<b>Total IVC049 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 IVC049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.97799				0.00	0	0
<b>Total IVC050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.48796				0.00	0	0
<b>Total IVC051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.28025				0.00	0	0
<b>Total IVC053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.47474				0.00	0	0
<b>Total IVC055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	101.26151				0.00	0	0
<b>Total IVC058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.56190				0.00	0	0
<b>Total IVC060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.29565				0.00	0	0
<b>Total IVC061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.40167				0.00	0	0
<b>Total IVC063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.73714				0.00	0	0
<b>Total IVC064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.83273				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>
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	100.44478				0.00	0	0
<b>Total IVC067 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC067</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.86562				0.00	0	0
<b>Total IVC070 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 IVC070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.84694				0.00	0	0
<b>Total IVC075 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.45717				0.00	0	0
<b>Total IVC077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	99.97613				0.00	0	0
<b>Total IVC078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	99.97613				0.00	0	0
<b>Total IVC079 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC079</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	101.01915				0.00	0	0
<b>Total IVC081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC082 On 15/07/2019 Spot Bond			100.00000	10.42557	100.00000	10.37972				0.00	0	0
<b>Total IVC082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC083 On 29/07/2019 Spot Bond				100.00000	0.00000	100.58959				0.00	0	0
<b>Total IVC083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	100.17217				0.00	0	0
<b>Total IVC086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC087 On 07/10/2018 Spot Bond				100.00000	0.00000	101.01650				0.00	0	0
<b>Total IVC087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC088 On 12/04/2019 Spot Bond				100.00000	0.00000	100.97515				0.00	0	0
<b>Total IVC088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC089 On 31/10/2018 Spot Bond				100.00000	0.00000	100.52036				0.00	0	0
<b>Total IVC089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC090 On 31/10/2018 Spot Bond				100.00000	0.00000	100.52925				0.00	0	0
<b>Total IVC090 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 IVC090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68U On 07/12/2021 Spot Bond			100.00000	3.04323	100.00000	3.03748				0.00	0	0
<b>Total IVC68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC73U On 22/03/2018 Spot Bond			100.00000	45.17953	100.00000	45.06888				0.00	0	0
<b>Total IVC73U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC73U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC74U On 22/09/2018 Spot Bond			100.00000	32.44976	100.00000	32.37029				0.00	0	0
<b>Total IVC74U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC74U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC80U On 27/05/2021 Spot Bond			100.00000	4.39849	100.00000	4.39014				0.00	0	0
<b>Total IVC80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC84U On 01/08/2022 Spot Bond			100.00000	1.94017	100.00000	1.93649				0.00	0	0
<b>Total IVC84U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC84U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC85U On 12/08/2022 Spot Bond			100.00000	1.90006	100.00000	1.89646				0.00	0	0
<b>Total IVC85U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC85U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC91U On 07/11/2022 Spot Bond			100.00000	1.61070	100.00000	1.60765				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>
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.64450				0.00	0	0
<b>Total JAS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	102.02832				0.00	0	0
<b>Total KAP001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.81473				0.00	0	0
<b>Total KAP002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.99313				0.00	0	0
<b>Total KAP003 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 KAP003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 29/06/2018 Spot Bond				100.00000	0.00000	101.35415			0.00	240,000,000	60,000,000
<b>Total KAP005 SPOT</b>									<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
<b>Total For KAP005</b>									<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
KAP005 On 29/06/2021 Spot Bond				100.00000	0.00000	101.43463			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			10.37000	106.01146	10.37000	100.20530			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>
KAP041 On 01/07/2019 Spot Bond			100.00000	20.14245	100.00000	20.09366			0.00	0	0
<b>Total KAP04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.23565			0.00	0	0
<b>Total KSB007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.61797			0.00	0	0
<b>Total KSB008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	100.46332			0.00	0	0
<b>Total KSB009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			9.39000	128.56570	9.39000	128.53312			0.00	0	0
<b>Total KW01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.11561			0.00	0	0
<b>Total LBK05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.84445			0.00	0	0
<b>Total LBK06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.44491			0.00	0	0
<b>Total LBK07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	99.18281			0.00	0	0
<b>Total LBK08 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 LBK08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08/ On 30/10/2019 Spot Bond			100.00000	18.01860	100.00000	17.97496				0.00	0	0
<b>Total LBK08/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11 On 28/11/2019 Spot Bond			10.50000	97.64857	10.50000	97.62142				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	99.87242	9.62000	99.84692				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	102.34598	9.71000	102.31961				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>
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	101.56617				0.00	0	0
<b>Total LBK13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK14L On 31/03/2018 Spot Bond			100.00000	44.35312	100.00000	44.24567				0.00	0	0
<b>Total LBK14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	101.17450				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>
LGL02 On 13/08/2017 Spot Bond			8.99500	101.19741	8.99500	101.17321				0.00	0	3,260,000,000
<b>Total LGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,260,000,000</b>
<b>Total For LGL02</b>										<b>0.00</b>	<b>0</b>	<b>3,260,000,000</b>
LGL03 On 03/04/2018 Spot Bond			9.64500	98.55298	9.64500	98.52749				0.00	0	0
<b>Total LGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			10.37500	98.82496	10.37500	98.79780				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				100.00000	0.00000	101.92906				0.00	0	60,000,000
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
LGL06 On 04/10/2022 Spot Bond			10.53000	106.35877	10.53000	99.93017				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>

Contract Details	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 LGL06</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	101.30685			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>
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.56922			0.00	0	0
<b>Total LHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	100.27853			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			13.44500	100.11031	13.44500	100.07434			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			14.41500	100.07338	14.41500	100.03491			0.00	0	0
<b>Total LHL19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	101.88331			0.00	0	0
<b>Total LHL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	99.90557			0.00	0	0
<b>Total LOM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total LRFA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA2 On 17/11/2019 Spot Bond			100.00000	8.97452	100.00000	8.90642		200,340,000,000,000.00	32,003,400,000	28,000,000,000	
<b>Total LRFA2 SPOT</b>								<b>10,340,000,000,000.00</b>	<b>32,003,400,000</b>	<b>28,000,000,000</b>	
<b>Total For LRFA2</b>								<b>10,340,000,000,000.00</b>	<b>32,003,400,000</b>	<b>28,000,000,000</b>	
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total LRFB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB2 On 20/11/2019 Spot Bond			100.00000	8.97452	100.00000	8.90642			0.00	0	5,250,000,000
<b>Total LRFB2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,250,000,000</b>
<b>Total For LRFB2</b>									<b>0.00</b>	<b>0</b>	<b>5,250,000,000</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total LRFC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 LRFC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC2 On 20/11/2019 Spot Bond			100.00000	9.02811	100.00000	8.90276			95,570,000,000,000.00	955,700,000	1,750,000,000
<b>Total LRFC2 SPOT</b>									<b>15,570,000,000,000.00</b>	<b>955,700,000</b>	<b>1,750,000,000</b>
<b>Total For LRFC2</b>									<b>15,570,000,000,000.00</b>	<b>955,700,000</b>	<b>1,750,000,000</b>
MAQ07 On 12/12/2016 Spot Bond			100.00000		0.00000	101.59871			0.00	0	0
<b>Total MAQ078 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ078</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 02/02/2017 Spot Bond			100.00000		0.00000	100.44363			0.00	0	0
<b>Total MAQ081 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ081</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 20/01/2017 Spot Bond			100.00000		0.00000	98.72104			0.00	0	0
<b>Total MAQ083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ083</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 12/12/2016 Spot Bond			100.00000		0.00000	99.58537			0.00	0	0
<b>Total MAQ087 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ087</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 02/02/2017 Spot Bond			100.00000		0.00000	98.50088			0.00	0	0
<b>Total MAQ088 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ088</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 09/12/2016 Spot Bond			100.00000		0.00000	99.40358			0.00	0	0
<b>Total MAQ089 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ089</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ09 On 10/11/2017 Spot Bond			100.00000		0.00000	100.25267			0.00	0	0
<b>Total MAQ090 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ090</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond			100.00000		0.00000	101.79861			0.00	0	0
<b>Total MAQ0A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2017 Spot Bond			100.00000		0.00000	101.80950			0.00	0	0
<b>Total MAQ0A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond			100.00000		0.00000	104.24951			0.00	0	0
<b>Total MAQ0A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond			100.00000		0.00000	104.49516			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>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ01 On 31/08/2019 Spot Bond				100.00000	0.00000	101.73690				0.00	0	0
<b>Total MAQ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.65987				0.00	0	0
<b>Total MAQN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQN01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.43338				0.00	0	0
<b>Total MBF030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total MBF035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.94645				0.00	0	0
<b>Total MBF039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.50236				0.00	0	0
<b>Total MBF042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.96775				0.00	0	0
<b>Total MBF045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.24132				0.00	200,000,000	100,000,000
<b>Total MBF046 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For MBF046</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.58181				0.00	0	0
<b>Total MBF047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 13/03/2017 Spot Bond				100.00000	0.00000	101.60241				0.00	0	0
<b>Total MBF048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	101.58463				0.00	0	0
<b>Total MBF049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 17/05/2017 Spot Bond				100.00000	0.00000	100.16356				0.00	0	0
<b>Total MBF050 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 MBF050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	100.41712				0.00	0	1,000,000,000
<b>Total MBF051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For MBF051</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
MBF05 On 16/05/2019 Spot Bond			100.00000	21.36036	100.00000	21.29366				0.00	0	0
<b>Total MBF051/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 28/09/2017 Spot Bond				100.00000	0.00000	101.25931				0.00	0	0
<b>Total MBF052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 28/09/2019 Spot Bond				100.00000	0.00000	101.33389				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>
MBLSA On 30/10/2017 Spot Bond			2.30000	97.88616	2.30000	97.02085				0.00	0	0
<b>Total MBLSA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	95.10870				0.00	0	0
<b>Total MBLSA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	101.25803				0.00	0	0
<b>Total MBLSA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	101.72609				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>
MBP29 On 23/09/2017 Spot Bond			100.00000	60.59888	100.00000	60.45208				0.00	0	0
<b>Total MBP29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP30 On 24/10/2017 Spot Bond			100.00000	58.83010	100.00000	58.68758				0.00	0	0
<b>Total MBP30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP31 On 24/10/2017 Spot Bond			100.00000	58.87732	100.00000	58.73470				0.00	0	0
<b>Total MBP31U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP31U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP32 On 10/11/2017 Spot Bond			100.00000	56.49900	100.00000	56.36214				0.00	0	0
<b>Total MBP32U 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 MBP32U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP33 On 17/02/2017 Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0
<b>Total MBP33U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP33U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.52421			0.00	0	0
<b>Total MBP34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			9.35000	100.26388	9.35000	100.23871			0.00	0	0
<b>Total MBSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.00000	103.14502	8.00000	103.12280			0.00	0	0
<b>Total MBSA01/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA01/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			9.40000	99.89787	9.40000	99.87267		12,355,913,660,000.00	1,314,458,900	596,093,100	
<b>Total MBSA02 SPOT</b>								<b>12,355,913,660,000.00</b>	<b>1,314,458,900</b>	<b>596,093,100</b>	
<b>Total For MBSA02</b>								<b>12,355,913,660,000.00</b>	<b>1,314,458,900</b>	<b>596,093,100</b>	
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.92727	8.91000	100.90311		0.00	0	0	
<b>Total MBSA02/R204 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MBSA02/R204</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	103.43587		0.00	0	0	
<b>Total MEFSA4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MEFSA4</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	103.56717		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			9.37000	103.50300	9.37000	103.47725		0.00	0	0	
<b>Total MEFSB4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MEFSB4</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MEFSB On 05/01/2022 Spot Bond			10.22500	102.97255	10.22500	102.94464		0.00	0	0	
<b>Total MEFSB5 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MEFSB5</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.49902		0.00	0	0	
<b>Total MFS1A2 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MFS1A2</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MFS1B On 20/09/2019 Spot Bond			10.21500	101.87380	10.21500	101.85215		0.00	0	0	
<b>Total MFS1B 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 MFS1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MIL02 On 31/05/2017 Spot Bond			9.60500	99.43022	9.60500	99.40474				0.00	0	0
<b>Total MIL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.78711				0.00	0	0
<b>Total MMIG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			10.10000	101.62589	10.10000	101.68632				0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	99.18894				0.00	0	0
<b>Total MMIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2030 Spot Bond			12.04000	98.21168	12.04000	99.16171				0.00	0	0
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2017 Spot Bond			11.41000	102.63227	11.41000	100.70692				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMS01 On 10/12/2016 Spot Bond			100.00000	95.54974	100.00000	95.30026				0.00	0	0
<b>Total MMS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MQB02 On 31/05/2017 Spot Bond			9.30500	99.43511	9.30500	99.41041				0.00	0	0
<b>Total MQB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN04 On 13/07/2017 Spot Bond			8.99500	104.32815	8.99500	104.30320				0.00	0	0
<b>Total MTN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN06 On 22/03/2017 Spot Bond			100.00000	82.31353	100.00000	82.14381				0.00	0	0
<b>Total MTN06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN07 On 22/03/2017 Spot Bond			100.00000	94.59670	100.00000	94.35660				0.00	0	0
<b>Total MTN07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 19/04/2019 Spot Bond			100.00000	23.73013	100.00000	23.65604				0.00	0	0
<b>Total MTN08U 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 MTN08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 20/04/2019 Spot Bond			100.00000	23.64628	100.00000	23.59366				0.00	0	0
<b>Total MTN09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total MWA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR0 On 22/11/2019 Spot Bond			100.00000	8.81793	100.00000	8.77915				0.00	0	45,000,000,000
<b>Total MWAR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>45,000,000,000</b>
<b>Total For MWAR01</b>										<b>0.00</b>	<b>0</b>	<b>45,000,000,000</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	8.97567	100.89771	8.95375				0.00	0	0
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A302 On 14/08/2020 Spot Bond			100.61875	9.07696	100.61875	9.05485				0.00	0	0
<b>Total N4A302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A405 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A408 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.52474				0.00	0	0
<b>Total N5B23 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 N5B23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.54188				0.00	0	0
<b>Total N5C23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5C23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.72865				0.00	0	0
<b>Total N5D23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5D23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	111.58735				0.00	0	0
<b>Total N5E23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5E23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5F23L On 20/06/2023 Spot Bond			100.00000	12.56301	100.00000	12.53225				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	13.43833	100.00000	13.40542				0.00	0	0
<b>Total N5G23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5G23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			10.48000	90.39559	10.48000	90.37008				0.00	0	10,000,000
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NAM02 On 29/06/2020 Spot Bond			9.98000	102.69475	9.98000	102.66742				0.00	0	40,000,000
<b>Total NAM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NAM02</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NAM03 On 01/08/2023 Spot Bond			10.33000	99.86664	10.33000	101.77724				0.00	0	0
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			10.79000	99.54857	10.79000	101.53650				0.00	0	0
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11/ On 28/11/2020 Spot Bond			9.68500	97.38678	9.68500	101.81488				0.00	0	0
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12/ On 19/03/2021 Spot Bond			10.11000	99.15246	10.11000	99.12545				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	101.65957	9.38000	101.63383				0.00	0	0
<b>Total NBK12A/R208 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 NBK12A/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13, On 19/03/2024 Spot Bond			10.08000	99.93768	10.08000	99.91053				0.00	0	0
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	100.19320				0.00	0	0
<b>Total NBK13B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14, On 25/06/2021 Spot Bond			9.91000	101.56981	9.91000	101.54769				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			10.15000	97.05175	10.15000	97.02565				0.00	0	0
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	100.24029				0.00	0	0
<b>Total NBK15B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16, On 12/02/2025 Spot Bond			11.00000	94.31026	11.00000	94.28282				0.00	0	860,000,000
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>860,000,000</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>860,000,000</b>
NBK17, On 22/04/2026 Spot Bond			11.17000	93.85972	11.17000	93.83170				0.00	0	1,220,000,000
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.89544				0.00	0	0
<b>Total NBK17B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18, On 01/06/2020 Spot Bond			9.83000	102.76003	9.83000	102.73309				0.00	0	0
<b>Total NBK18A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.34512				0.00	0	0
<b>Total NBK18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19, On 01/06/2022 Spot Bond			10.30000	101.87646	10.30000	101.84850				0.00	0	0
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.40459				0.00	0	0
<b>Total NBK19B 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 NBK19B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 26/06/2017 Spot Bond			100.00000	63.67092	100.00000	63.51498			0.00	0	0
<b>Total NBK19B/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19B/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20J On 01/06/2026 Spot Bond			10.89000	101.85407	10.89000	101.82457			0.00	0	50,000,000
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	99.34597			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>
NBK21J On 21/07/2027 Spot Bond			11.44000	98.66079	11.44000	98.63097			0.00	0	0
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.20704			0.00	0	0
<b>Total NBK21B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22J On 19/11/2022 Spot Bond			9.48500	102.73571	9.48500	102.70942			0.00	0	0
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.10262			0.00	0	0
<b>Total NBK22B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23J On 19/11/2025 Spot Bond			11.09000	97.84713	11.09000	97.81795			0.00	0	0
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.05492			0.00	800,000,000	400,000,000
<b>Total NBK23B SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For NBK23B</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
NBK24J On 19/11/2027 Spot Bond			11.34000	97.60893	11.34000	97.57919			0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.26702			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>
NBK25J On 17/02/2023 Spot Bond			10.32000	104.34053	10.32000	104.31199			0.00	0	0
<b>Total NBK25A 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 NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.14941				0.00	0	150,000,000
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
NBK26J On 10/05/2023 Spot Bond			100.00000	11.46810	100.00000	11.44244				0.00	0	0
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.76159				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>
NBK27J On 10/05/2026 Spot Bond			10.98000	101.37584	10.98000	101.34591				0.00	0	0
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.96738				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			10.33000	99.56979	10.33000	101.49689				0.00	0	0
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.02285				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			10.77000	99.61857	10.77000	101.59812				0.00	0	86,000,000
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>86,000,000</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>86,000,000</b>
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.06955				0.00	0	180,000,000
<b>Total NBK29B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
<b>Total For NBK29B</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.09329				0.00	0	0
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.12551				0.00	0	0
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	99.86409				0.00	0	0
<b>Total NBK32B 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 NBK32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	100.61969				0.00	50,000,000	50,000,000
<b>Total NBK33B SPOT</b>										<b>0.00</b>	<b>50,000,000</b>	<b>50,000,000</b>
<b>Total For NBK33B</b>										<b>0.00</b>	<b>50,000,000</b>	<b>50,000,000</b>
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	100.30244				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				100.00000	0.00000	100.30886				0.00	0	0
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	100.31674				0.00	0	0
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.48622				0.00	0	0
<b>Total NBK37B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK37B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	100.50498				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			9.26000	107.46684	9.26000	107.43998				0.00	0	20,000,000
<b>Total NBK3A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For NBK3A</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	22.67619	100.00000	22.62545				0.00	0	0
<b>Total NBK3A/R204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK3A/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK4 On 28/10/2024 Spot Bond			11.54500	42.05127	11.54500	42.03783				0.00	0	0
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	100.58241				0.00	0	0
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.89644				0.00	0	0
<b>Total NBK7B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.17743				0.00	0	0
<b>Total NCLN74 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 NCLN74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.55472			0.00	0	0
<b>Total NCLN75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.34383			0.00	0	0
<b>Total NCLN77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.52091			0.00	1,000,000,000	500,000,000
<b>Total NCLN81 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For NCLN81</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.62750			0.00	0	0
<b>Total NCLN82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.22679	100.00000	10.20174			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.22679	100.00000	10.20174			0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.73500	101.47908	10.73500	101.44978			0.00	0	0
<b>Total NCLN83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.61893			0.00	0	0
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.77000	100.42932	10.77000	100.40022			0.00	0	0
<b>Total NCLN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.62750			0.00	0	0
<b>Total NCLN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.48702			0.00	0	0
<b>Total NCLN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.48709			0.00	0	0
<b>Total NCLN89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.64111			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.65823				0.00	0	0
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	99.76849				0.00	0	0
<b>Total NCLN92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	101.06934				0.00	0	0
<b>Total NCLN93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.52722				0.00	0	0
<b>Total NCLN94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	101.06939				0.00	0	0
<b>Total NCLN95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.78374				0.00	0	0
<b>Total NED13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.41543				0.00	0	12,100,000
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,100,000</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>12,100,000</b>
NED15 On 08/04/2024 Spot Bond			10.92000	99.15962	10.92000	100.39183				0.00	0	0
<b>Total NED15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	99.21974				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.09026				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.00807				0.00	0	0
<b>Total NED18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.49893				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED20 On 01/07/2020 Spot Bond			11.75000	99.74844	11.75000	103.06822				0.00	0	1,990,000,000
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,990,000,000</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>1,990,000,000</b>
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.02348				0.00	0	0
<b>Total NED9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			9.44500	110.08608	9.44500	110.05803				0.00	0	0
<b>Total NEDH1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NEDH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	110.67258				0.00	0	140,000,000
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	101.93865				0.00	0	20,000,000
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	114.11000	10.00000	114.08100				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	100.39776	13.50000	100.36153				0.00	0	0
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	102.27021				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>
NILB10 On 08/12/2016 Spot Bond			2.48500	185.94192	2.48500	185.93431				0.00	0	0
<b>Total NILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			2.83000	105.47301	2.83000	120.21610				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	205.05627	3.45000	205.04902				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			3.22000	116.80125	3.22000	116.79427				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			3.50000	160.52035	3.50000	160.64237				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			3.57000	160.08308	3.57000	159.56525				0.00	0	0
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			9.25000	103.38127	9.25000	103.35586				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NPL10L On 03/04/2017 Spot Bond			100.00000	93.42003	100.00000	93.23393				0.00	0	0
<b>Total NPL10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			9.89500	101.51222	9.89500	101.58115				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.00007				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.00007				0.00	0	0
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.12491				0.00	0	0
<b>Total NQ1A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NQ1A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	100.00000				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 NQ1A22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			10.09500	101.50795	10.09500	101.57568				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.00009				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.00009				0.00	0	0
<b>Total NQ1B16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			10.29500	101.50368	10.29500	101.57024				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.00009				0.00	0	0
<b>Total NQ1C15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.00011				0.00	0	0
<b>Total NQ1C16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.00003				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.00011				0.00	0	0
<b>Total NQF1D7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NQF1D8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01 On 30/11/2018 Spot Bond			9.17500	105.32369	9.17500	105.29788				0.00	0	12,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NRA018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,900,000</b>
<b>Total For NRA018</b>										<b>0.00</b>	<b>0</b>	<b>12,900,000</b>
NRA02: On 31/10/2022 Spot Bond			10.13000	110.04948	10.13000	110.01945				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			2.47500	179.51224	2.47500	179.50504				0.00	0	9,500,000,000
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,500,000,000</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>9,500,000,000</b>
NRA02: On 30/11/2028 Spot Bond			11.72000	103.14438	11.72000	103.11229				0.00	0	3,940,000,000
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,940,000,000</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>3,940,000,000</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	12.06661	100.00000	12.03990				0.00	0	0
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.74159				0.00	0	0
<b>Total NTC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.84127				0.00	0	0
<b>Total NTC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	99.76197				0.00	0	50,000,000
<b>Total NTC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For NTC18</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.66444				0.00	0	60,000,000
<b>Total NTC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For NTC19</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	102.34770				0.00	0	0
<b>Total NYT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	102.88239				0.00	0	0
<b>Total NYT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT13: On 28/05/2020 Spot Bond			100.00000	18.63053	100.00000	22.31202				0.00	0	0
<b>Total NYT13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	99.98115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total OML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML03 On 27/11/2019 Spot Bond			10.40000	97.00570	10.40000	96.97898				0.00	0	0
<b>Total OML03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.84533				0.00	0	0
<b>Total OML04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML05 On 19/03/2025 Spot Bond			10.63000	96.99632	10.63000	99.31338				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			11.26000	98.13339	11.26000	98.10369				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			11.89000	97.07494	11.89000	97.04398				0.00	0	970,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>970,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>970,000,000</b>
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.79695				0.00	0	40,000,000
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
OML09 On 14/09/2022 Spot Bond			11.25000	100.60914	11.25000	100.57873				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			11.89000	99.25668	11.89000	99.22502				0.00	0	940,000,000
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>940,000,000</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>940,000,000</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	114.11000	10.00000	114.08100				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>
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	101.82468				0.00	0	0
<b>Total PMM25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM27 On 25/11/2016 Spot Bond				100.00000	0.00000	101.97398				0.00	0	0
<b>Total PMM27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM28 On 02/03/2017 Spot Bond				100.00000	0.00000	99.77130				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total PMM28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	101.93175			0.00	0	0
<b>Total PMM29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.81420			0.00	0	0
<b>Total PMM30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM31 On 04/05/2017 Spot Bond				100.00000	0.00000	100.40343			0.00	0	0
<b>Total PMM31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC001 On 31/12/2018 Spot Bond				100.00000	0.00000	96.68403			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>
PPC002 On 31/10/2019 Spot Bond				100.00000	0.00000	100.36140			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>
PPC003 On 30/06/2021 Spot Bond			10.01500	100.35335	10.01500	100.33441			0.00	0	0
<b>Total PPC004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total PRE1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.62857			0.00	0	0
<b>Total PRE1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.64256			0.00	0	0
<b>Total PRE1B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.70265			0.00	0	0
<b>Total PRE1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.71661			0.00	0	0
<b>Total PRE1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.96000	114.51304	8.99000	114.27622		262,314,762,112,000.00	1,926,597,629,700	1,481,542,503,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R186 SPOT</b>									<b>32,314,762,112,000.00</b>	<b>926,597,629,700</b>	<b>481,542,503,500</b>
<b>Total For R186</b>									<b>32,314,762,112,000.00</b>	<b>926,597,629,700</b>	<b>481,542,503,500</b>
R197 On 07/12/2023 Spot Bond			1.97500	300.95367	1.97500	300.94565			2,125,906,985,000.00	1,076,408,600	20,630,483,900
<b>Total R197 SPOT</b>									<b>2,125,906,985,000.00</b>	<b>1,076,408,600</b>	<b>20,630,483,900</b>
<b>Total For R197</b>									<b>2,125,906,985,000.00</b>	<b>1,076,408,600</b>	<b>20,630,483,900</b>
R202 On 07/12/2033 Spot Bond			2.02000	247.78411	2.02000	247.77723			8,375,907,376,000.00	4,146,488,800	193,677,182,596
<b>Total R202 SPOT</b>									<b>8,375,907,376,000.00</b>	<b>4,146,488,800</b>	<b>193,677,182,596</b>
<b>Total For R202</b>									<b>8,375,907,376,000.00</b>	<b>4,146,488,800</b>	<b>193,677,182,596</b>
R2023 On 28/02/2023 Spot Bond			8.64000	97.53913	8.68000	97.33096			664,965,504,000,000.00	76,963,600,000	677,069,188,200
<b>Total R2023 SPOT</b>									<b>4,965,504,000,000.00</b>	<b>76,963,600,000</b>	<b>577,069,188,200</b>
<b>Total For R2023</b>									<b>4,965,504,000,000.00</b>	<b>76,963,600,000</b>	<b>577,069,188,200</b>
R203 On 15/09/2017 Spot Bond			7.70000	101.97789	7.74500	101.92161			248,517,500,000,000.00	32,275,000,000	438,994,512,200
<b>Total R203 SPOT</b>									<b>18,517,500,000,000.00</b>	<b>32,275,000,000</b>	<b>438,994,512,200</b>
<b>Total For R203</b>									<b>18,517,500,000,000.00</b>	<b>32,275,000,000</b>	<b>438,994,512,200</b>
R2030 On 31/01/2030 Spot Bond			9.39000	92.08917	9.39000	92.06621			686,173,825,000,000.00	286,067,500,000	835,986,647,000
<b>Total R2030 SPOT</b>									<b>16,173,825,000,000.00</b>	<b>286,067,500,000</b>	<b>335,986,647,000</b>
<b>Total For R2030</b>									<b>16,173,825,000,000.00</b>	<b>286,067,500,000</b>	<b>335,986,647,000</b>
R2032 On 31/03/2032 Spot Bond			9.51000	91.13719	9.51000	91.11393			872,742,760,000,000.00	302,076,000,000	338,819,500,000
<b>Total R2032 SPOT</b>									<b>2,742,760,000,000.00</b>	<b>302,076,000,000</b>	<b>338,819,500,000</b>
<b>Total For R2032</b>									<b>2,742,760,000,000.00</b>	<b>302,076,000,000</b>	<b>338,819,500,000</b>
R2035 On 28/02/2035 Spot Bond			9.64000	95.51890	9.64000	95.49405			756,799,000,000,000.00	285,975,000,000	458,275,040,100
<b>Total R2035 SPOT</b>									<b>16,799,000,000,000.00</b>	<b>285,975,000,000</b>	<b>458,275,040,100</b>
<b>Total For R2035</b>									<b>16,799,000,000,000.00</b>	<b>285,975,000,000</b>	<b>458,275,040,100</b>
R2037 On 31/01/2037 Spot Bond			9.71000	92.00893	9.71000	91.98523			941,298,596,000,000.00	508,887,600,000	877,100,076,600
<b>Total R2037 SPOT</b>									<b>11,298,596,000,000.00</b>	<b>508,887,600,000</b>	<b>377,100,076,600</b>
<b>Total For R2037</b>									<b>11,298,596,000,000.00</b>	<b>508,887,600,000</b>	<b>377,100,076,600</b>
R204 On 21/12/2018 Spot Bond			7.90500	103.55658	7.95000	103.44979			735,757,412,557,500.00	93,074,941,500	418,209,386,900
<b>Total R204 SPOT</b>									<b>15,757,412,557,500.00</b>	<b>93,074,941,500</b>	<b>418,209,386,900</b>
<b>Total For R204</b>									<b>15,757,412,557,500.00</b>	<b>93,074,941,500</b>	<b>418,209,386,900</b>
R2040 On 31/01/2040 Spot Bond			9.74000	96.02732	9.74000	96.00250			286,280,870,000,000.00	337,400,500,000	569,313,913,100
<b>Total R2040 SPOT</b>									<b>16,280,870,000,000.00</b>	<b>337,400,500,000</b>	<b>569,313,913,100</b>
<b>Total For R2040</b>									<b>16,280,870,000,000.00</b>	<b>337,400,500,000</b>	<b>569,313,913,100</b>
R2044 On 31/01/2044 Spot Bond			9.74000	93.31156	9.74000	93.28745			241,182,810,000,000.00	127,431,500,000	594,692,766,400
<b>Total R2044 SPOT</b>									<b>11,182,810,000,000.00</b>	<b>127,431,500,000</b>	<b>594,692,766,400</b>
<b>Total For R2044</b>									<b>11,182,810,000,000.00</b>	<b>127,431,500,000</b>	<b>594,692,766,400</b>
R2048 On 28/02/2048 Spot Bond			9.71000	92.62780	9.71000	92.60355			379,946,761,000,000.00	657,049,100,000	1,400,483,568,000

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 R2048 SPOT</b>									<b>'9,946,761,000,000.00</b>	<b>657,049,100,000</b>	<b>400,483,568,000</b>
<b>Total For R2048</b>									<b>'9,946,761,000,000.00</b>	<b>657,049,100,000</b>	<b>400,483,568,000</b>
R207 On 15/01/2020 Spot Bond			8.16000	100.08648	8.20000	99.95735			463,527,557,168,000.00	179,353,867,300	426,831,542,800
<b>Total R207 SPOT</b>									<b>3,527,557,168,000.00</b>	<b>179,353,867,300</b>	<b>426,831,542,800</b>
<b>Total For R207</b>									<b>3,527,557,168,000.00</b>	<b>179,353,867,300</b>	<b>426,831,542,800</b>
R208 On 31/03/2021 Spot Bond			8.36500	95.19589	8.40000	95.05341			822,461,787,233,500.00	217,867,517,900	834,117,760,000
<b>Total R208 SPOT</b>									<b>2,461,787,233,500.00</b>	<b>217,867,517,900</b>	<b>834,117,760,000</b>
<b>Total For R208</b>									<b>2,461,787,233,500.00</b>	<b>217,867,517,900</b>	<b>834,117,760,000</b>
R209 On 31/03/2036 Spot Bond			9.54000	72.10650	9.59000	71.74991			233,983,391,272,000.00	234,170,166,800	962,701,372,700
<b>Total R209 SPOT</b>									<b>3,983,391,272,000.00</b>	<b>234,170,166,800</b>	<b>962,701,372,700</b>
<b>Total For R209</b>									<b>3,983,391,272,000.00</b>	<b>234,170,166,800</b>	<b>962,701,372,700</b>
R210 On 31/03/2028 Spot Bond			2.01000	185.68101	2.01000	185.67583			386,638,776,000.00	192,357,600	112,857,146,700
<b>Total R210 SPOT</b>									<b>386,638,776,000.00</b>	<b>192,357,600</b>	<b>112,857,146,700</b>
<b>Total For R210</b>									<b>386,638,776,000.00</b>	<b>192,357,600</b>	<b>112,857,146,700</b>
R211 On 31/01/2017 Spot Bond			5.15000	141.52619	5.15000	141.51025			61,800,000,000.00	12,000,000	61,154,541,700
<b>Total R211 SPOT</b>									<b>61,800,000,000.00</b>	<b>12,000,000</b>	<b>61,154,541,700</b>
<b>Total For R211</b>									<b>61,800,000,000.00</b>	<b>12,000,000</b>	<b>61,154,541,700</b>
R212 On 31/01/2022 Spot Bond			2.04000	146.94014	2.04000	146.93601			28,708,055,040,000.00	14,072,576,000	162,698,520,000
<b>Total R212 SPOT</b>									<b>8,708,055,040,000.00</b>	<b>14,072,576,000</b>	<b>162,698,520,000</b>
<b>Total For R212</b>									<b>8,708,055,040,000.00</b>	<b>14,072,576,000</b>	<b>162,698,520,000</b>
R213 On 28/02/2031 Spot Bond			9.37000	83.15928	9.41000	82.86887			538,682,099,964,000.00	270,937,257,200	806,977,552,100
<b>Total R213 SPOT</b>									<b>8,682,099,964,000.00</b>	<b>270,937,257,200</b>	<b>806,977,552,100</b>
<b>Total For R213</b>									<b>8,682,099,964,000.00</b>	<b>270,937,257,200</b>	<b>806,977,552,100</b>
R214 On 28/02/2041 Spot Bond			9.66500	72.05643	9.66500	72.03764			044,541,455,523,000.00	108,074,646,200	953,791,475,100
<b>Total R214 SPOT</b>									<b>4,541,455,523,000.00</b>	<b>108,074,646,200</b>	<b>953,791,475,100</b>
<b>Total For R214</b>									<b>4,541,455,523,000.00</b>	<b>108,074,646,200</b>	<b>953,791,475,100</b>
R330C On 21/12/2016 Spot Bond			7.18000	99.45222	7.18000	99.43277			0.00	0	0
<b>Total R330C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R330C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R337C On 21/06/2020 Spot Bond			8.54000	74.14910	8.54000	74.13216			0.00	0	0
<b>Total R337C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R337C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			9.05000	46.80758	9.05000	46.79626			0.00	0	0
<b>Total R347C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.72570			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	100.67404				0.00	0	0
<b>Total RCG01C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCG01C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.32725				0.00	0	0
<b>Total RCSB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.29914				0.00	0	0
<b>Total RCSB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond			100.00000	89.15711	100.00000	88.94534				0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	89.15711	100.00000	88.94534				0.00	0	0
<b>Total RCSB06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	102.54318				0.00	0	0
<b>Total RCSB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB1 On 30/04/2017 Spot Bond			100.00000	85.70527	100.00000	85.50959				0.00	0	0
<b>Total RCSB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB2 On 24/07/2017 Spot Bond			100.00000	55.06442	100.00000	54.93102				0.00	0	0
<b>Total RCSB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB3 On 17/03/2017 Spot Bond			100.00000	95.97803	100.00000	95.73130				0.00	0	0
<b>Total RCSB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB5 On 10/12/2016 Spot Bond			100.00000	97.50445	100.00000	97.24987				0.00	0	0
<b>Total RCSB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB6 On 31/03/2018 Spot Bond			100.00000	44.02740	100.00000	43.92074				0.00	0	0
<b>Total RCSB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF011 On 04/09/2017 Spot Bond			100.00000	63.65318	100.00000	63.48357				0.00	0	0
<b>Total RDF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF02I On 04/12/2020 Spot Bond			100.00000	10.16598	100.00000	10.13654			0.00	0	0
<b>Total RDF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF03I On 04/04/2018 Spot Bond			100.00000	42.45815	100.00000	42.34502			0.00	0	0
<b>Total RDF03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF04I On 04/10/2018 Spot Bond			100.00000	28.75843	100.00000	28.68181			0.00	0	0
<b>Total RDF04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05I On 04/12/2019 Spot Bond			100.00000	13.25674	100.00000	13.22141			0.00	0	0
<b>Total RDF05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.75524			0.00	0	0
<b>Total RDFB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.34209			0.00	0	0
<b>Total RDFB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	99.82942			0.00	0	0
<b>Total RDFB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	102.39913			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	25.00751	100.00000	24.94626			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				100.00000	0.00000	101.36357			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				100.00000	0.00000	101.28571			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>
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	101.87746			0.00	0	0
<b>Total RDFC28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC2 On 02/12/2016 Spot Bond			100.00000	99.58156	100.00000	99.31602			0.00	0	0
<b>Total RDFC28/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC28/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	101.42080			0.00	0	0
<b>Total RDFC30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	103.98137			0.00	0	0
<b>Total RDFC31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	101.80400			0.00	0	0
<b>Total RDFC32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	99.78049			0.00	0	0
<b>Total RDFC33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	100.61548			0.00	0	0
<b>Total RDFC34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	101.12050			0.00	0	0
<b>Total RDFC35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.00993			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	39.10899	100.00000	39.01424			0.00	0	0
<b>Total REB01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	100.02412			0.00	0	0
<b>Total REB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total REBC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total RED101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	101.56895				0.00	0	0
<b>Total RED201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	101.65311				0.00	0	0
<b>Total RED202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	101.98309				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>
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	100.16738				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>
RES011 On 02/03/2018 Spot Bond			100.00000	46.31358	100.00000	46.20015				0.00	0	0
<b>Total RES01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES021 On 02/03/2019 Spot Bond			100.00000	24.50935	100.00000	24.44932				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES031 On 02/03/2020 Spot Bond			100.00000	15.61927	100.00000	15.58102				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES041 On 02/03/2021 Spot Bond			100.00000	12.07574	100.00000	12.04616				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.49904				0.00	0	0
<b>Total RES15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.37656				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	102.06110				0.00	0	0
<b>Total RES29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.90750				0.00	0	0
<b>Total RES30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.94664			0.00	0	0
<b>Total RES32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES33 On 12/01/2017 Spot Bond				100.00000	0.00000	103.14049			0.00	0	0
<b>Total RES33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	99.92948			0.00	0	0
<b>Total RES34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	99.92850			0.00	0	0
<b>Total RES35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	100.81074			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>
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	97.44384			0.00	0	0
<b>Total RP005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	88.79455			0.00	0	0
<b>Total RP014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP018 On 12/02/2020 Spot Bond			12.35000	105.13213	12.35000	105.09790			0.00	0	0
<b>Total RP018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RP020 On 12/02/2020 Spot Bond			100.00000	17.82695	100.00000	17.78377			0.00	0	0
<b>Total RP020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP01U On 31/08/2018 Spot Bond			100.00000	25.76827	100.00000	25.70516			0.00	0	0
<b>Total RPP01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP08U On 30/04/2020 Spot Bond			100.00000	16.73240	100.00000	16.71189			0.00	0	0
<b>Total RPP08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP09I On 21/11/2016 Spot Bond			100.00000	99.45504	100.00000	99.72677			0.00	0	0
<b>Total RPP09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	100.27250			0.00	0	0
<b>Total RPS001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	52.02567			0.00	0	0
<b>Total RPS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			9.94000	100.99106	9.94000	100.96414			0.00	0	0
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW23 On 10/12/2023 Spot Bond			10.35000	100.17308	10.35000	100.14546			0.00	0	200,000,000
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
RW28 On 10/12/2028 Spot Bond			11.12000	98.90283	11.12000	98.87359			0.00	0	0
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
S1320L On 09/12/2016 Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0
<b>Total S1320U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For S1320U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
S1321L On 09/12/2016 Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0
<b>Total S1321U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For S1321U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
S1322L On 09/12/2016 Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0
<b>Total S1322U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For S1322U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12 On 24/11/2016 Spot Bond			8.59500	99.97646	8.59500	99.95292		85,950,000,000,000.00	10,000,000,000	5,000,000,000	
<b>Total SBK12 SPOT</b>								<b>15,950,000,000,000.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For SBK12</b>								<b>15,950,000,000,000.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>	
SBK12/ On 25/11/2020 Spot Bond			10.00000	114.11000	10.00000	114.08100		0.00	0	0	
<b>Total SBK12/R157 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK12/R157</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	99.95461		0.00	0	0	
<b>Total SBK13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14 On 01/12/2017 Spot Bond			9.73500	99.72273	9.73500	99.69684			0.00	0	41,100,000
<b>Total SBK14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>41,100,000</b>
<b>Total For SBK14</b>									<b>0.00</b>	<b>0</b>	<b>41,100,000</b>
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.83746			0.00	0	0
<b>Total SBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.22858			0.00	0	250,000,000
<b>Total SBK16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For SBK16</b>									<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	98.80446			0.00	0	480,000,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>480,000,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>0</b>	<b>480,000,000</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.03283			0.00	0	1,800,000,000
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.76871			0.00	0	0
<b>Total SBK19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	103.37470			0.00	1,380,000,000	1,520,000,000
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>1,380,000,000</b>	<b>1,520,000,000</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>1,380,000,000</b>	<b>1,520,000,000</b>
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.46940			0.00	0	0
<b>Total SBK21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	99.97493			0.00	0	60,000,000
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
SBK23 On 28/05/2022 Spot Bond			12.28000	97.02371	12.28000	96.99229			0.00	0	1,890,000,000
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,890,000,000</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>1,890,000,000</b>
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.52103			0.00	0	0
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.76906	100.00000	11.74055			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	101.21925			0.00	0	160,000,000
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
SBK26 On 25/04/2021 Spot Bond			12.14000	101.31988	12.14000	101.28708			0.00	0	0
<b>Total SBK26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK9 On 10/04/2018 Spot Bond			9.45000	99.66916	9.45000	99.64388		2,136,902,985,000.00		226,127,300	2,756,127,300
<b>Total SBK9 SPOT</b>								<b>2,136,902,985,000.00</b>		<b>226,127,300</b>	<b>2,756,127,300</b>
<b>Total For SBK9</b>								<b>2,136,902,985,000.00</b>		<b>226,127,300</b>	<b>2,756,127,300</b>
SBN33 On 15/09/2017 Spot Bond			9.14500	100.86749	9.14500	100.84258			0.00	0	0
<b>Total SBN33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.85349			0.00	0	0
<b>Total SBN45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			8.35500	101.93165	8.35500	101.90861			0.00	0	0
<b>Total SBS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.82996			0.00	0	0
<b>Total SBS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	102.50932			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			9.83500	105.48720	9.83500	105.45954			0.00	0	0
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			10.62000	96.86231	10.62000	96.83463			0.00	0	0
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.26787			0.00	0	50,000,000
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.09364			0.00	0	0
<b>Total SBS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	100.57548			0.00	0	0
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			8.98000	99.73468	8.98000	99.71087		96,644,556,000,000.00	10,762,200,000	3,587,400,000	
<b>Total SBS25 SPOT</b>								<b>16,644,556,000,000.00</b>	<b>10,762,200,000</b>	<b>3,587,400,000</b>	
<b>Total For SBS25</b>								<b>16,644,556,000,000.00</b>	<b>10,762,200,000</b>	<b>3,587,400,000</b>	
SBS26 On 28/02/2017 Spot Bond			100.00000	79.00433	100.00000	78.83369		0.00	0	0	
<b>Total SBS26U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS26U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			10.58000	100.34511	10.58000	100.31700		0.00	0	0	
<b>Total SBS27 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS27</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS28 On 23/04/2017 Spot Bond			100.00000		0.00000	100.75766		0.00	0	0	
<b>Total SBS28 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS28</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS29 On 12/06/2019 Spot Bond			8.97000	103.25872	8.97000	103.23396		0.00	0	0	
<b>Total SBS29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			10.89000	84.27036	10.89000	84.24608		0.00	0	0	
<b>Total SBS3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS30 On 12/06/2019 Spot Bond			100.00000		0.00000	101.19612		0.00	800,000,000	400,000,000	
<b>Total SBS30 SPOT</b>								<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For SBS30</b>								<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
SBS31 On 27/06/2027 Spot Bond			10.79000	98.13126	10.79000	98.10309		0.00	0	0	
<b>Total SBS31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS31</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS32 On 19/09/2017 Spot Bond			100.00000		0.00000	101.66993		0.00	0	0	
<b>Total SBS32 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS32</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS33 On 19/09/2019 Spot Bond			100.00000		0.00000	101.53106		0.00	0	0	
<b>Total SBS33 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS33</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			10.79000	98.19954	10.79000	98.17103		0.00	0	1,450,000,000	
<b>Total SBS34 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>	
<b>Total For SBS34</b>								<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.75891				0.00	1,000,000,000	6,000,000,000
<b>Total SBS35 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>6,000,000,000</b>
<b>Total For SBS35</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>6,000,000,000</b>
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.46759				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			9.21000	99.17406	9.21000	99.14980				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			10.47000	95.40134	10.47000	95.37489				0.00	0	40,000,000
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
SBS39 On 29/01/2030 Spot Bond			10.92000	94.70479	10.92000	94.67744				0.00	0	50,000,000
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
SBS4 On 16/11/2021 Spot Bond			10.17000	94.14379	10.17000	94.11800				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				100.00000	0.00000	100.35996				0.00	0	0
<b>Total SBS40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS41 On 12/11/2022 Spot Bond			9.92000	100.56192	9.92000	100.53502				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			10.47000	101.28924	10.47000	101.26069				0.00	0	0
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS43 On 12/11/2027 Spot Bond			10.67000	101.27716	10.67000	101.24809				0.00	0	0
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.28854				0.00	0	0
<b>Total SBS44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	100.65849				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS46 On 15/02/2023 Spot Bond			9.94000	106.10115	9.94000	106.07318			0.00	0	0
<b>Total SBS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	100.64019			0.00	0	0
<b>Total SBS47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS47</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			3.27500	116.42352	3.27500	278.95865			0.00	0	110,000,000
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
SBSI12 On 31/01/2017 Spot Bond			6.10000	139.93186	6.10000	141.25542			0.00	0	0
<b>Total SBSI12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI12 On 31/01/2017 Spot Bond			100.00000	119.04171	100.00000	118.77126			0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	119.04171	100.00000	118.77126			0.00	0	0
<b>Total SBSI12/R211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI12/R211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI14 On 07/12/2033 Spot Bond			3.57000	201.96321	3.57000	203.03024			0.00	0	0
<b>Total SBSI14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SCM10 On 15/09/2017 Spot Bond			100.00000	65.98679	100.00000	65.82518			0.00	0	0
<b>Total SCM10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2BU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2CU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2DU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	101.52104			0.00	0	0
<b>Total SGI004 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 SGI004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	101.52116			0.00	0	0
<b>Total SGI005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHF01 On 15/12/2016 Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0
<b>Total SHF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond				182.95249	0.00000	82.63494			0.00	0	0
<b>Total SHI02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHI05 On 31/01/2017 Spot Bond			6.80000	125.77596	6.80000	141.06823			0.00	0	0
<b>Total SHI05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	100.89622	6.50000	100.87866			0.00	0	0
<b>Total SHPCBU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.92774			0.00	0	0
<b>Total SHS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.03584			0.00	0	0
<b>Total SHS04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS05 On 29/06/2017 Spot Bond			9.01500	103.34796	9.01500	103.32307			0.00	0	0
<b>Total SHS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS05/ On 29/06/2017 Spot Bond			8.75000	103.49948	8.75000	103.47526			0.00	0	0
<b>Total SHS05/R203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS05/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.61868			0.00	0	74,950,000
<b>Total SHS06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>74,950,000</b>
<b>Total For SHS06</b>									<b>0.00</b>	<b>0</b>	<b>74,950,000</b>
SHS11L On 19/11/2016 Spot Bond			100.00000	98.91599	100.00000	99.18478			0.00	0	0
<b>Total SHS11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11L On 25/11/2020 Spot Bond			10.00000	114.11000	10.00000	114.08100			0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SHS11U/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.75514			0.00	0	0
<b>Total SHS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.58337			0.00	200,000,000	100,000,000
<b>Total SHS14 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For SHS14</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
SHS18 On 30/11/2016 Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0
<b>Total SHS18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS19 On 10/09/2017 Spot Bond			9.34500	102.66015	9.34500	102.63424			0.00	0	0
<b>Total SHS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.39154			0.00	200,000,000	100,000,000
<b>Total SHS22 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For SHS22</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.34682			0.00	0	0
<b>Total SHS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.39068			0.00	0	0
<b>Total SHS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS25 On 29/06/2020 Spot Bond			10.30000	102.54452	10.30000	102.51638			0.00	0	0
<b>Total SHS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.39068			0.00	0	0
<b>Total SHS26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.46406			0.00	0	0
<b>Total SHS28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS29 On 03/12/2018 Spot Bond			100.00000	23.00299	100.00000	24.93406			0.00	0	0
<b>Total SHS29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLI3 On 15/08/2018 Spot Bond			9.70500	100.77408	9.70500	100.74814			0.00	0	0
<b>Total SLI3 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 SLI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	100.18321				0.00	0	0
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.17460				0.00	0	0
<b>Total SLRA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA2 On 15/11/2021 Spot Bond				100.00000	0.00000	100.17910				0.00	0	0
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.18213				0.00	0	0
<b>Total SLRB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB2 On 15/11/2021 Spot Bond				100.00000	0.00000	100.18377				0.00	0	0
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.19734				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 15/09/2019 Spot Bond				100.00000	0.00000	100.20093				0.00	0	0
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT01 On 15/09/2017 Spot Bond			8.94500	101.01999	8.94500	100.99558				0.00	0	4,130,000,000
<b>Total SNT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,130,000,000</b>
<b>Total For SNT01</b>										<b>0.00</b>	<b>0</b>	<b>4,130,000,000</b>
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	101.11366				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			11.38000	49.32937	11.38000	103.03450				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>
SPDA1 On 21/08/2021 Spot Bond				100.00000	0.00000	100.02322				0.00	0	0
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.16538				0.00	0	0
<b>Total SPDA4 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 SPDA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.02201				0.00	0	0
<b>Total SPDA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.02255				0.00	0	0
<b>Total SPDA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.02398				0.00	0	0
<b>Total SPDA7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	100.02468				0.00	0	0
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.02304				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				100.00000	0.00000	101.96930				0.00	0	0
<b>Total SPG002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.58552				0.00	0	0
<b>Total SPG003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.88661				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			10.18000	94.86467	10.18000	94.83880				0.00	0	300,000,000
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SSN00: On 01/03/2017 Spot Bond				100.00000	0.00000	99.78228				0.00	0	0
<b>Total SSN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	101.49797				0.00	0	0
<b>Total SSN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	100.71957				0.00	0	0
<b>Total SSN003 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 SSN003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			9.97000	89.83612	9.97000	89.81212				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			9.97000	89.83612	9.97000	89.81212				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/01/2020 Spot Bond			9.62000	96.26211	9.62000	96.23754				0.00	0	0
<b>Total SSN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.63564				0.00	498,600,000	166,200,000
<b>Total SSN008 SPOT</b>										<b>0.00</b>	<b>498,600,000</b>	<b>166,200,000</b>
<b>Total For SSN008</b>										<b>0.00</b>	<b>498,600,000</b>	<b>166,200,000</b>
SSN00: On 15/09/2017 Spot Bond			8.62500	101.26478	8.62500	101.24116				0.00	0	0
<b>Total SSN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 31/01/2025 Spot Bond			2.85000	119.58780	2.85000	120.03790				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2018 Spot Bond			9.61500	100.39988	9.61500	100.37412				0.00	0	0
<b>Total SSN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 26/08/2018 Spot Bond			8.50000	99.85063	8.50000	99.90862				0.00	0	0
<b>Total SSN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			11.01000	101.36934	11.01000	101.33967				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			11.28000	71.58530	11.28000	71.56360				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.80722				0.00	0	0
<b>Total SSN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.87192				0.00	0	0
<b>Total SSN026 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 SSN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.47479				0.00	0	0
<b>Total SSN027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	95.17828				0.00	0	0
<b>Total SSN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	102.21849				0.00	0	0
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	99.95333				0.00	0	0
<b>Total SSN030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.62901				0.00	0	0
<b>Total SSN033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	99.75762				0.00	0	0
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	100.02720				0.00	0	0
<b>Total SSN035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 18/12/2020 Spot Bond				100.00000	0.00000	103.98694				0.00	0	0
<b>Total SSN036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 01/06/2021 Spot Bond				100.00000	0.00000	99.76928				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>
SSN03: On 26/01/2021 Spot Bond			9.55000	106.12903	9.55000	103.06268				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>
SSN03: On 16/08/2019 Spot Bond				100.00000	0.00000	100.14203				0.00	0	0
<b>Total SSN039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 11/10/2023 Spot Bond				100.00000	0.00000	101.01632				0.00	0	0
<b>Total SSN040 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 SSN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 13/10/2023 Spot Bond			10.08000	105.58825	10.08000	99.66430				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>
SY131E On 28/11/2016 Spot Bond				100.00000	0.00000	99.63330				0.00	0	0
<b>Total SY1316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY131E On 09/12/2016 Spot Bond				100.00000	0.00000	54.32693				0.00	0	0
<b>Total SY1318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			9.94000	95.86272	9.94000	95.83717				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>
T12A1C On 21/02/2048 Spot Bond				100.00000	0.00000	100.02242				0.00	0	0
<b>Total T12A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.02337				0.00	0	0
<b>Total T12A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A12 On 21/02/2048 Spot Bond			9.85000	92.12172	9.85000	100.32232				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>
T13A1C On 21/08/2018 Spot Bond				100.00000	0.00000	100.02403				0.00	0	0
<b>Total T13A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.02500				0.00	0	0
<b>Total T13A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A12 On 21/08/2020 Spot Bond			9.76500	105.49449	9.76500	104.65062				0.00	0	0
<b>Total T13A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	100.02311				0.00	0	0
<b>Total T13A13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.02403				0.00	0	0
<b>Total T13A14 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 T13A14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	100.02495				0.00	0	0
<b>Total T13A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond			9.86500	103.96810	9.86500	103.94089				0.00	0	0
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	100.02296				0.00	0	0
<b>Total T13A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.02355				0.00	0	0
<b>Total T13A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A20 On 21/08/2020 Spot Bond			9.80000	102.27447	9.80000	102.24789				0.00	0	0
<b>Total T13A20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	99.66615				0.00	0	0
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.41965				0.00	0	0
<b>Total TFS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.05767				0.00	0	0
<b>Total TFS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	101.13057				0.00	0	0
<b>Total TFS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.15470				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>
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	100.58007				0.00	0	0
<b>Total TFS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	99.86419				0.00	0	2,488,651,800
<b>Total TFS139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,488,651,800</b>

Contract Details	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 TFS139</b>									<b>0.00</b>	<b>0</b>	<b>2,488,651,800</b>
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	100.60363			0.00	200,000,000	100,000,000
<b>Total TFS141 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For TFS141</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	100.62376			0.00	0	0
<b>Total TFS142 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS142</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	98.08010			0.00	0	0
<b>Total TFS143 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS143</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TH10A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.99183			0.00	0	0
<b>Total TH10A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.83000	102.70752	7.83000	102.68609			0.00	0	0
<b>Total TH10A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TH10A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.86060			0.00	0	0
<b>Total TH10A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.39000	95.37759	7.39000	102.53599			0.00	0	0
<b>Total TH10A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TH10A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.86060			0.00	0	0
<b>Total TH10A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A On 18/07/2017 Spot Bond			7.16000	95.51573	7.16000	102.45749			0.00	0	0
<b>Total TH10A9 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 TH10A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	100.90695				0.00	0	0
<b>Total TH10B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	100.90317				0.00	0	0
<b>Total TH10B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	100.99388				0.00	0	0
<b>Total TH10C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C On 18/07/2017 Spot Bond				100.00000	0.00000	100.98160				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	101.35171				0.00	0	0
<b>Total TH10D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	101.30943				0.00	0	0
<b>Total TH10D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.83599				0.00	0	0
<b>Total TH11A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.86627				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	103.01673	8.73000	102.99281				0.00	0	0
<b>Total TH11A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.68096				0.00	0	0
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.86060				0.00	0	0
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6 On 18/07/2041 Spot Bond			9.95000	84.76769	9.95000	100.19762				0.00	0	0
<b>Total TH11A6 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 TH11A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.58396				0.00	0	0
<b>Total TH11A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.86060				0.00	0	0
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.90883				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.89843				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.89465				0.00	0	0
<b>Total TH11B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.99198				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.98820				0.00	0	0
<b>Total TH11C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.95514				0.00	0	0
<b>Total TH11C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.28590				0.00	0	0
<b>Total TH11D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.28966				0.00	0	0
<b>Total TH11D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.27086				0.00	0	0
<b>Total TH11D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.02214				0.00	0	0
<b>Total TH12A1 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 TH12A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.02282				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>
TH12A2 On 21/08/2019 Spot Bond			9.80000	100.04900	9.80000	100.80411				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>
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.02242				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>
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.02337				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>
TH12A5 On 21/08/2019 Spot Bond			9.71000	99.39528	9.71000	99.36968				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>
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.02228				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>
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.02337				0.00	0	0
<b>Total TH12A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A8 On 21/02/2048 Spot Bond			9.82000	86.78422	9.82000	98.51482				0.00	0	0
<b>Total TH12A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.02459				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>
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	100.02459				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>
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.02459				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>
TH12B4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.02459				0.00	0	0
<b>Total TH12B4 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 TH12B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	100.02676				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	100.02676				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				100.00000	0.00000	100.02676				0.00	0	0
<b>Total TH12C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C On 21/02/2048 Spot Bond				100.00000	0.00000	100.02674				0.00	0	0
<b>Total TH12C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.03555				0.00	0	0
<b>Total TH12D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	100.03555				0.00	0	0
<b>Total TH12D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.17069				0.00	0	0
<b>Total TH12D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	100.03539				0.00	0	0
<b>Total TH12D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.02179				0.00	0	0
<b>Total TH13A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.02239				0.00	0	0
<b>Total TH13A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	100.02328				0.00	0	0
<b>Total TH13A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond			9.95000	100.42224	9.95000	100.39574				0.00	0	0
<b>Total TH13A4 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 TH13A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A4 On 21/08/2018 Spot Bond				100.00000	0.00000	100.02182				0.00	0	0
<b>Total TH13A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	100.02241				0.00	0	0
<b>Total TH13A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A6 On 21/08/2020 Spot Bond				100.00000	0.00000	99.49463				0.00	0	0
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A7 On 21/08/2020 Spot Bond			9.84000	100.63780	9.84000	101.75964				0.00	0	0
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A8 On 21/08/2018 Spot Bond				100.00000	0.00000	100.02311				0.00	0	0
<b>Total TH13A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A9 On 21/08/2020 Spot Bond				100.00000	0.00000	100.02449				0.00	0	0
<b>Total TH13B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.02451				0.00	0	0
<b>Total TH13B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.02638				0.00	0	0
<b>Total TH13B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.02586				0.00	0	0
<b>Total TH13B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B4 On 25/07/2020 Spot Bond				100.00000	0.00000	100.02441				0.00	0	0
<b>Total TH13B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B5 On 21/08/2020 Spot Bond				100.00000	0.00000	100.02635				0.00	0	0
<b>Total TH13C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.02656				0.00	0	0
<b>Total TH13C2 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 TH13C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.02768				0.00	0	0
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.02821				0.00	0	0
<b>Total TH13C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.02781				0.00	0	0
<b>Total TH13C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.03510				0.00	0	0
<b>Total TH13D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.03510				0.00	0	0
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.03672				0.00	0	0
<b>Total TH13D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.03634				0.00	0	0
<b>Total TH13D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.03563				0.00	0	0
<b>Total TH13D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2017 Spot Bond				100.00000	0.00000	100.10738				0.00	0	0
<b>Total TH14A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2019 Spot Bond				100.00000	0.00000	100.11728				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>
TH14A: On 21/11/2021 Spot Bond				100.00000	0.00000	100.12091				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>
TH14A: On 21/11/2021 Spot Bond			9.94000	100.66484	9.94000	100.63788				0.00	0	0
<b>Total TH14A4 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 TH14A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B On 21/11/2021 Spot Bond				100.00000	0.00000	100.12887				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>
TH14C On 21/11/2021 Spot Bond				100.00000	0.00000	100.13537				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>
TH14D On 21/11/2021 Spot Bond				100.00000	0.00000	100.17409				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>
TH9A11 On 18/07/2039 Spot Bond				100.00000	0.00000	100.83316				0.00	0	0
<b>Total TH9A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A12 On 18/07/2039 Spot Bond				100.00000	0.00000	100.87573				0.00	0	0
<b>Total TH9A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			101.06155	6.30143	101.06155	6.28602				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A2 On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A3 On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A6 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE9A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 THE9A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total THE9A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total THE9B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.93246			0.00	0	0
<b>Total THE9B4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total THE9C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	101.05049			0.00	0	0
<b>Total THE9C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total THE9D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	101.31877			0.00	0	0
<b>Total THE9D4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL20 On 22/02/2020 Spot Bond			9.89000	94.07538	9.89000	94.01312			0.00	0	300,000,000
<b>Total TL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For TL20</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
TL20/R On 22/02/2020 Spot Bond			100.00000	19.99021	100.00000	19.95239			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	114.11000	10.00000	114.08100			0.00	0	0
<b>Total TL20/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN17 On 14/11/2017 Spot Bond			8.51500	100.89955	8.51500	100.87632		99,625,500,000.00		11,700,000	31,673,000,000
<b>Total TN17 SPOT</b>								<b>99,625,500,000.00</b>		<b>11,700,000</b>	<b>31,673,000,000</b>
<b>Total For TN17</b>								<b>99,625,500,000.00</b>		<b>11,700,000</b>	<b>31,673,000,000</b>
TN17/R On 14/11/2017 Spot Bond			100.00000	50.59314	100.00000	50.47993		0.00		0	50,000,000
<b>Total TN17/R203 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>50,000,000</b>
<b>Total For TN17/R203</b>								<b>0.00</b>		<b>0</b>	<b>50,000,000</b>
TN20 On 17/09/2020 Spot Bond			9.84000	103.97189	9.84000	103.94430		608,112,000,000.00		61,800,000	49,076,669,357

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TN20 SPOT</b>									<b>608,112,000,000.00</b>	<b>61,800,000</b>	<b>49,076,669,357</b>
<b>Total For TN20</b>									<b>608,112,000,000.00</b>	<b>61,800,000</b>	<b>49,076,669,357</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	16.25801	100.00000	16.22163			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	6.05766	100.00000	6.04298			0.00	0	0
<b>Total TN20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			10.44000	102.24442	10.44000	102.21568			31,320,000,000.00	3,000,000	22,606,400,000
<b>Total TN23 SPOT</b>									<b>31,320,000,000.00</b>	<b>3,000,000</b>	<b>22,606,400,000</b>
<b>Total For TN23</b>									<b>31,320,000,000.00</b>	<b>3,000,000</b>	<b>22,606,400,000</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	11.53663	100.00000	11.51082			0.00	0	0
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN25 On 19/08/2025 Spot Bond			10.99000	94.21152	10.99000	94.18413			0.00	0	28,532,800,000
<b>Total TN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>28,532,800,000</b>
<b>Total For TN25</b>									<b>0.00</b>	<b>0</b>	<b>28,532,800,000</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	11.81375	100.00000	11.78774			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			11.02500	86.87674	11.02500	86.85099			0.00	0	12,420,000,000
<b>Total TN27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,420,000,000</b>
<b>Total For TN27</b>									<b>0.00</b>	<b>0</b>	<b>12,420,000,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.09368	100.00000	9.07333			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			11.43500	94.84195	11.43500	94.81298			0.00	0	8,800,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,800,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>8,800,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	122.00626	8.00000	121.97997			0.00	0	0
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN40 On 09/10/2040 Spot Bond			11.80500	92.94144	11.80500	92.91216			0.00	0	4,000,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.30291	10.75000	101.27377			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.08022				0.00	0	0
<b>Total TNF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.19847				0.00	0	0
<b>Total TORQ10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TORQ2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.09525				0.00	0	0
<b>Total TORQ3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TORQ4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TORQ5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.22660				0.00	0	0
<b>Total TORQ6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.17216				0.00	0	0
<b>Total TORQ7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.17592				0.00	0	0
<b>Total TORQ8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.18156				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	114.11000	10.00000	114.08100				0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.15798				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TPDA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.15958				0.00	0	0
<b>Total TPDA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.90071				0.00	0	0
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	99.81917				0.00	0	0
<b>Total TPDA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 30/11/2020 Spot Bond			9.90000	98.53964	9.90000	98.51377				0.00	0	0
<b>Total TPDA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	99.80655	10.00000	99.77894				0.00	0	0
<b>Total TR30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	99.81136	9.75000	99.78444				0.00	0	0
<b>Total TR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	9.81497	100.00000	9.78881				0.00	0	0
<b>Total TR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.67620				0.00	0	0
<b>Total TRA2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	101.75319				0.00	0	0
<b>Total TRA2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond			10.11500	102.81650	10.11500	102.78879				0.00	0	0
<b>Total TRA2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2018 Spot Bond				100.00000	0.00000	101.67808				0.00	0	0
<b>Total TRA2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	101.75319				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TRA2A1 On 14/12/2020 Spot Bond			9.91500	101.73065	9.91500	103.25437				0.00	0	0
<b>Total TRA2A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	101.87533				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>
TRA2B1 On 14/12/2020 Spot Bond				100.00000	0.00000	101.92230				0.00	0	0
<b>Total TRA2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	102.11947				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>
TRA2C1 On 14/12/2020 Spot Bond				100.00000	0.00000	102.19455				0.00	0	0
<b>Total TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	102.68215				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>
TRA2D1 On 14/12/2020 Spot Bond				100.00000	0.00000	102.68215				0.00	0	0
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TRAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.72513				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>
TRAA3 On 14/06/2024 Spot Bond			100.00000	9.14132	100.00000	9.11892				0.00	0	0
<b>Total TRAA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.73436	100.00000	9.71052				0.00	0	0
<b>Total TRAA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.77214				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
TRAB21 On 14/06/2024 Spot Bond			100.00000	10.09018	100.00000	10.06547			0.00	0	0
<b>Total TRAB2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.78154			0.00	0	0
<b>Total TRAC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.38671	100.00000	10.36127			0.00	0	0
<b>Total TRAC2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.04465			0.00	0	0
<b>Total TRAD1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD2 On 14/06/2024 Spot Bond			100.00000	14.00426	100.00000	13.96996			0.00	0	0
<b>Total TRAD2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.62650			0.00	0	0
<b>Total TRAE1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE21 On 14/06/2024 Spot Bond			100.00000	17.97765	100.00000	17.93362			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>
TSE011 On 31/07/2019 Spot Bond			100.00000	18.12766	100.00000	18.08375			0.00	0	0
<b>Total TSE01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSE03L On 31/10/2020 Spot Bond			100.00000	3.72029	100.00000	3.71128			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>
TSP199 On 24/11/2016 Spot Bond				100.00000	0.00000	99.95947			0.00	0	0
<b>Total TSP199 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP199</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP200 On 08/12/2016 Spot Bond				100.00000	0.00000	99.67241			0.00	0	0
<b>Total TSP200 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP200</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP202 On 02/02/2017 Spot Bond				100.00000	0.00000	98.41250			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TSP202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP202 On 16/02/2017 Spot Bond				100.00000	0.00000	98.11441				0.00	0	0
<b>Total TSP203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP203 On 02/03/2017 Spot Bond				100.00000	0.00000	97.72853				0.00	0	0
<b>Total TSP205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP205 On 16/03/2017 Spot Bond				100.00000	0.00000	97.46817				0.00	0	0
<b>Total TSP206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP206 On 28/04/2017 Spot Bond				100.00000	0.00000	96.47805				0.00	0	0
<b>Total TSP207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP207 On 11/05/2017 Spot Bond				100.00000	0.00000	96.18021				0.00	0	0
<b>Total TSP209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP209 On 25/05/2017 Spot Bond				100.00000	0.00000	95.85743				0.00	0	0
<b>Total TSP210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP210 On 08/06/2017 Spot Bond				100.00000	0.00000	95.55485				0.00	0	0
<b>Total TSP211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP211 On 22/12/2016 Spot Bond				100.00000	0.00000	99.36085				0.00	0	0
<b>Total TSP212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP212 On 22/06/2017 Spot Bond				100.00000	0.00000	95.27619				0.00	0	0
<b>Total TSP213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP213 On 05/01/2017 Spot Bond				100.00000	0.00000	99.06482				0.00	0	0
<b>Total TSP214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP214 On 06/07/2017 Spot Bond				100.00000	0.00000	94.96206				0.00	0	0
<b>Total TSP215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP215 On 19/01/2017 Spot Bond				100.00000	0.00000	98.74548				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TSP216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	100.72974				0.00	0	0
<b>Total TSP217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP218 On 03/08/2017 Spot Bond				100.00000	0.00000	94.36192				0.00	0	0
<b>Total TSP218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP219 On 17/08/2017 Spot Bond				100.00000	0.00000	94.08608				0.00	0	0
<b>Total TSP219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	20.46284	100.00000	20.41327				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>
TWC18 On 17/01/2017 Spot Bond				100.00000	0.00000	100.78574				0.00	0	0
<b>Total TWC187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 15/02/2017 Spot Bond				100.00000	0.00000	100.15185				0.00	0	0
<b>Total TWC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 28/11/2016 Spot Bond				100.00000	0.00000	101.97661				0.00	600,000,000	600,000,000
<b>Total TWC194 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>600,000,000</b>
<b>Total For TWC194</b>										<b>0.00</b>	<b>600,000,000</b>	<b>600,000,000</b>
TWC19 On 17/02/2017 Spot Bond				100.00000	0.00000	100.10842				0.00	0	0
<b>Total TWC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 29/11/2016 Spot Bond				100.00000	0.00000	101.93364				0.00	0	0
<b>Total TWC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 20/02/2017 Spot Bond				100.00000	0.00000	100.02159				0.00	0	0
<b>Total TWC197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 29/11/2016 Spot Bond				100.00000	0.00000	101.89453				0.00	0	0
<b>Total TWC198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 02/12/2016 Spot Bond				100.00000	0.00000	101.78689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TWC200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 27/02/2017 Spot Bond				100.00000	0.00000	99.86840				0.00	0	0
<b>Total TWC201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 13/01/2017 Spot Bond				100.00000	0.00000	100.92574				0.00	0	0
<b>Total TWC202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 07/04/2017 Spot Bond				100.00000	0.00000	100.93829				0.00	0	0
<b>Total TWC203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 13/01/2017 Spot Bond				100.00000	0.00000	100.88156				0.00	0	0
<b>Total TWC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 20/04/2017 Spot Bond				100.00000	0.00000	100.54231				0.00	0	0
<b>Total TWC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 16/01/2017 Spot Bond				100.00000	0.00000	100.83962				0.00	0	0
<b>Total TWC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 18/01/2017 Spot Bond				100.00000	0.00000	100.68892				0.00	0	0
<b>Total TWC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 20/01/2017 Spot Bond				100.00000	0.00000	100.53822				0.00	0	0
<b>Total TWC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 20/12/2016 Spot Bond				100.00000	0.00000	100.22928				0.00	0	0
<b>Total TWC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC21 On 07/02/2017 Spot Bond				100.00000	0.00000	100.23682				0.00	0	0
<b>Total TWC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC21 On 13/02/2017 Spot Bond				100.00000	0.00000	100.17223				0.00	0	0
<b>Total TWC211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC21 On 15/02/2017 Spot Bond				100.00000	0.00000	100.12932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TWC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			10.05000	104.60532	10.05000	104.57699				0.00	0	21,100,000
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>21,100,000</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>21,100,000</b>
UG26 On 09/03/2026 Spot Bond			10.96000	104.31536	10.96000	104.28463				0.00	0	0
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA01L On 20/01/2023 Spot Bond			100.00000	8.12177	100.00000	8.10569				0.00	0	0
<b>Total VJA01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA02L On 20/04/2023 Spot Bond			100.00000	8.18245	100.00000	8.16263				0.00	0	0
<b>Total VJA02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA03L On 20/10/2023 Spot Bond			100.00000	8.42941	100.00000	8.40898				0.00	0	0
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA04L On 20/01/2024 Spot Bond			100.00000	8.72520	100.00000	8.70405				0.00	0	0
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA05L On 20/04/2024 Spot Bond			100.00000	9.64611	100.00000	9.61600				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	10.11898	100.00000	10.07449				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	14.98582	100.00000	14.85323				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>
VJB01L On 20/01/2023 Spot Bond			100.00000	7.94055	100.00000	7.92483				0.00	0	0
<b>Total VJB01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB02L On 20/04/2023 Spot Bond			100.00000	8.09254	100.00000	8.07294				0.00	0	0
<b>Total VJB02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	8.22075	100.00000	8.20084				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VJB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB04L On 20/01/2024 Spot Bond			100.00000	8.49858	100.00000	8.47799				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	9.40298	100.00000	9.37363				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	10.92821	100.00000	10.89409				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	14.70210	100.00000	14.57202				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>
VKC17 On 06/03/2017 Spot Bond				100.00000	0.00000	101.81644				0.00	0	0
<b>Total VKC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC18 On 29/03/2017 Spot Bond				100.81674	0.00000	101.25942				0.00	0	0
<b>Total VKC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE01L On 01/04/2018 Spot Bond			100.00000	44.05454	100.00000	43.94781				0.00	0	0
<b>Total VKE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.34458				0.00	0	0
<b>Total VKE03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.34907				0.00	0	0
<b>Total VKE05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.33966				0.00	0	0
<b>Total VKE06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.86245				0.00	0	0
<b>Total VKE07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.36887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VKE08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA01L On 20/01/2023 Spot Bond			100.00000	7.64209	100.00000	7.62695				0.00	0	0
<b>Total VPA01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA02L On 20/04/2023 Spot Bond			100.00000	7.84815	100.00000	7.82914				0.00	0	0
<b>Total VPA02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	9.55456	100.00000	9.53141				0.00	0	0
<b>Total VPA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	4.95407	100.00000	4.94206				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	9.45294	100.00000	9.42343				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	9.94189	100.00000	9.89818				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	14.52790	100.00000	14.39937				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>
VPB01L On 20/01/2023 Spot Bond			100.00000	7.46087	100.00000	7.44610				0.00	0	0
<b>Total VPB01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB02L On 20/04/2023 Spot Bond			100.00000	7.75825	100.00000	7.73946				0.00	0	0
<b>Total VPB02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB03L On 20/10/2023 Spot Bond			100.00000	9.76343	100.00000	9.73977				0.00	0	0
<b>Total VPB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB04L On 20/01/2024 Spot Bond			100.00000	4.72745	100.00000	4.71600				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	9.15430	100.00000	9.12572				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VPB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB06L On 24/07/2024 Spot Bond			100.00000	9.70532	100.00000	9.66265				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	14.17944	100.00000	14.05399				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>
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00091	100.00000	0.00091				0.00	0	0
<b>Total WRS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WRS2L On 25/11/2029 Spot Bond			100.00000	8.73787	100.00000	8.65772				0.00	0	0
<b>Total WRS2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WS05 On 01/08/2018 Spot Bond			2.62000	248.17987	2.62000	248.16906				0.00	0	0
<b>Total WS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP2 On 28/05/2017 Spot Bond			8.23000	100.25985	8.23000	100.23788				0.00	0	0
<b>Total WSP2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP2/f On 28/05/2017 Spot Bond			100.00000	68.90329	100.00000	68.75161				0.00	0	0
<b>Total WSP2/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP2/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP3 On 28/05/2019 Spot Bond			8.51000	100.96853	8.51000	100.94566				0.00	0	0
<b>Total WSP3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			8.84000	100.35478	8.84000	100.33119				0.00	0	0
<b>Total WSP4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			9.11500	99.46259	9.11500	99.43850				0.00	0	0
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5/f On 28/05/2021 Spot Bond			100.00000	11.24256	100.00000	11.21781				0.00	0	0
<b>Total WSP5/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
Z083 On 30/09/2019 Spot Bond			7.89500	80.19219	7.89500	80.17504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Z083 SPOT</b>									0.00	0	0
<b>Total For Z083</b>									0.00	0	0
<b>Total for SPOT</b>									58,337,876,071,255,500.00	019,631,354,500	953,433,061,706
<b>Total for SPOT :</b>									58,337,876,071,255,500.00	019,631,354,500	953,433,061,706
<b>Total Futures</b>									58 337 877 365 533 800.00	019,631,367,658	953,433,861,843
<b>Total Options</b>									34 665.50	50	37,005
<b>Grand Total:</b>									58,337,877,365,568,400.00	019,631,367,708	953,433,898,848