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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/12/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/02/2018 Bond Future			11.25724	75.63472	11.25340	75.65677			0.00	0	9,466
ES33 On 03/05/2018 Bond Future			11.37333	73.25477	11.36942	73.27684			0.00	0	0
ES33 On 02/08/2018 Bond Future			11.48870	74.64161	11.48443	74.66531			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>9,466</b>
ES33 On 01/02/2018 Bond Future	11.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			1,477.49000	1.47749	1,499,540		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			1,418.34000	1.41834	1,440,390		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			1,536.72000	1.53672	1,558,770		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Put			908.68000	0.90868	930,750		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Put			851.18000	0.85118	873,250		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			966.25000	0.96625	988,320		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	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 02/08/2018 Bond Future	11.15	Put			1,893.46000	1.89346	1,917,160		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			1,835.77000	1.83577	1,859,470		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			1,951.21000	1.95121	1,974,910		0.00	0	0
<b>Total ES33 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>9,466</b>
ES42 On 01/02/2018 Bond Future			11.50509	78.01997	11.50634	78.01197			0.00	0	7,957
ES42 On 03/05/2018 Bond Future			11.62340	75.21474	11.62475	75.20626			0.00	0	0
ES42 On 02/08/2018 Bond Future			11.73893	76.63858	11.74013	76.63117			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>7,957</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>7,957</b>
I2025 On 01/02/2018 Bond Future			128.40660	128.40660	128.40320	128.40320			0.00	0	1,070
I2025 On 03/05/2018 Bond Future			130.81187	130.81187	130.80805	130.80805			0.00	0	0
I2025 On 02/08/2018 Bond Future			133.26991	133.26991	133.26939	133.26939			0.00	0	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>1,070</b>
I2025 On 01/02/2018 Bond Future	133.90	Put			5,496.80000	5.49680	5,493,400		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.88	Put			5,476.80000	5.47680	5,473,400		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.89	Put			5,486.80000	5.48680	5,483,400		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Put			2,391.95000	2.39195	2,388,130		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.21	Put			2,401.95000	2.40195	2,398,130		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Put			2,411.95000	2.41195	2,408,130		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.66	Put			3,390.61000	3.39061	3,390,090		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Put			3,400.61000	3.40061	3,400,090		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Put			3,380.61000	3.38061	3,380,090		0.00	0	0
<b>Total I2025 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>1,070</b>
I2029 On 01/02/2018 Bond Future			99.51116	99.51116	99.40898	99.40898			0.00	0	1,370
I2029 On 03/05/2018 Bond Future			100.35710	100.35710	100.25268	100.25268			0.00	0	0
I2029 On 02/08/2018 Bond Future			102.27701	102.27701	102.17321	102.17321			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,370</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>1,370</b>
I2033	On	01/02/2018	Bond Future			102.70743	102.70743	102.50581	102.50581			0.00	0	5,283
I2033	On	03/05/2018	Bond Future			103.54268	103.54268	103.33704	103.33704			0.00	0	0
I2033	On	02/08/2018	Bond Future			105.52354	105.52354	105.31658	105.31658			0.00	0	0
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,283</b>
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			7,144.19000	7.14419	6,942,570		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			7,154.19000	7.15419	6,952,570		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			7,134.19000	7.13419	6,932,570		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			4,352.96000	4.35296	4,147,320		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			4,362.96000	4.36296	4,157,320		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			4,372.96000	4.37296	4,167,320		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			4,623.42000	4.62342	4,416,460		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			4,603.42000	4.60342	4,396,460		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			4,613.42000	4.61342	4,406,460		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2033 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>5,283</b>
I2038	On	01/02/2018	Bond Future			123.24975	123.24975	123.24625	123.24625			0.00	0	19,043
I2038	On	03/05/2018	Bond Future			125.55849	125.55849	125.55459	125.55459			0.00	0	0
I2038	On	02/08/2018	Bond Future			127.91048	127.91048	127.90964	127.90964			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>19,043</b>
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			13,693.75000	13.69375	13,690,250		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Put			13,703.75000	13.70375	13,700,250		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			13,683.75000	13.68375	13,680,250		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			6,725.41000	6.72541	6,721,510		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			6,735.41000	6.73541	6,731,510		0.00	0	0

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	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			6,715.41000	6.71541	6,711,510		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			6,630.36000	6.63036	6,629,520		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			6,640.36000	6.64036	6,639,520		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			6,620.36000	6.62036	6,619,520		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>19,043</b>
I2046	On	01/02/2018	Bond Future			115.52750	115.52750	115.52323	115.52323			0.00	0	21,177
I2046	On	03/05/2018	Bond Future			116.09179	116.09179	116.08727	116.08727			0.00	0	0
I2046	On	02/08/2018	Bond Future			118.31263	118.31263	118.31107	118.31107			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>21,177</b>
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			17,376.77000	17.37677	17,372,500		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			17,386.77000	17.38677	17,382,500		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			17,396.77000	17.39677	17,392,500		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			11,852.73000	11.85273	11,848,210		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			11,862.73000	11.86273	11,858,210		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			11,842.73000	11.84273	11,838,210		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			10,468.93000	10.46893	10,467,370		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			10,478.93000	10.47893	10,477,370		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			10,458.93000	10.45893	10,457,370		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>21,177</b>
I2050	On	01/02/2018	Bond Future			121.77686	121.77686	121.24364	121.24364			0.00	0	24,130
I2050	On	03/05/2018	Bond Future			124.05799	124.05799	123.51462	123.51462			0.00	0	0
I2050	On	02/08/2018	Bond Future			124.69819	124.69819	124.14734	124.14734			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>24,130</b>
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			18,996.36000	18.99636	18,463,140		0.00	0	0

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	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			19,006.36000	19.00636	18,473,140		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			18,986.36000	18.98636	18,453,140		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			12,105.38000	12.10538	11,562,010		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			12,115.38000	12.11538	11,572,010		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			12,095.38000	12.09538	11,552,010		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			13,382.66000	13.38266	12,831,810		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			13,392.66000	13.39266	12,841,810		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			13,372.66000	13.37266	12,821,810		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>24,130</b>
R186	On	01/02/2018	Bond Future			9.29536	108.50426	9.27558	108.62771		9.63	66,079,094.34	609	90,939
R186	On	03/05/2018	Bond Future			9.37208	110.52936	9.35150	110.65456		10.00	0.00	0	0
<b>Total R186 Future</b>												<b>66,079,094.34</b>	<b>609</b>	<b>90,939</b>
R186	On	01/02/2018	Bond Future	8.75	Put			3,810.05000	3.81005	3,898,400	9.34	0.00	0	775
R186	On	01/02/2018	Bond Future	9.25	Call			1,557.04000	1.55704	1,482,420	9.63	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			1,716.96000	1.71696	1,765,790	9.63	0.00	0	775
R186	On	01/02/2018	Bond Future	9.65	Call			3,064.75000	3.06475	2,963,950	9.91	0.00	0	0
R186	On	01/02/2018	Bond Future	9.65	Put			759.73000	0.75973	782,380	9.91	0.00	0	1,950
R186	On	01/02/2018	Bond Future	8.50	Call			202.96000	0.20296	183,570	9.19	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			10,124.81000	10.12481	10,246,980	9.04	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			7.69000	0.00769	6,410	9.04	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			898.36000	0.89836	843,860	9.48	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			2,638.08000	2.63808	2,707,030	9.48	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			459.57000	0.45957	424,470	9.34	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			2,765.94000	2.76594	2,837,330	9.46	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			855.54000	0.85554	802,660	9.47	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			2,722.97000	2.72297	2,793,540	9.47	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			814.11000	0.81411	762,850	9.46	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			2,809.46000	2.80946	2,881,650	9.46	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Put			5,195.85000	5.19585	5,299,910	9.19	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			834.57000	0.83457	782,510	9.46	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			2,974.42000	2.97442	3,028,540	10.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2018	Bond Future	9.30	Call			2,660.25000	2.66025	2,589,170	10.03	0.00	0	1,120
R186	On	03/05/2018	Bond Future	8.93	Call			1,671.56000	1.67156	1,617,400	9.82	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			4,279.23000	4.27923	4,350,270	9.82	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			1,625.96000	1.62596	1,572,720	9.81	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			4,359.45000	4.35945	4,431,410	9.81	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Call			5,812.88000	5.81288	5,711,230	10.61	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			1,152.15000	1.15215	1,175,700	10.61	0.00	0	1,120
R186	On	03/05/2018	Bond Future	9.75	Call			4,217.11000	4.21711	4,127,780	10.34	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			1,827.03000	1.82703	1,862,900	10.34	0.00	0	3,200
R186	On	03/05/2018	Bond Future	8.92	Call			1,648.53000	1.64853	1,594,830	9.82	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			4,319.09000	4.31909	4,390,590	9.82	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>18,060</b>
<b>Total For R186</b>												<b>66,079,094.34</b>	<b>609</b>	<b>108,999</b>
R197	On	01/02/2018	Bond Future			294.53791	294.53791	294.53051	294.53051			0.00	0	2,350
R197	On	03/05/2018	Bond Future			300.05518	300.05518	300.04686	300.04686			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,350</b>
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			7,129.49000	7.12949	7,122,090		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			7,139.49000	7.13949	7,132,090		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			7,149.49000	7.14949	7,142,090		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			4,403.14000	4.40314	4,394,820		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			4,413.14000	4.41314	4,404,820		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			4,393.14000	4.39314	4,384,820		0.00	0	0
<b>Total R197 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,350</b>
R202	On	01/02/2018	Bond Future			232.68865	232.68865	232.68152	232.68152		4.66	0.00	0	21,522
R202	On	03/05/2018	Bond Future			237.04714	237.04714	237.03946	237.03946		4.60	0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>21,522</b>
R202	On	01/02/2018	Bond Future	249.07	Call			0.29000	0.00029	0,260	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			16,388.77000	16.38877	16,381,610	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			0.29000	0.00029	0,260	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			16,398.77000	16.39877	16,391,610	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			0.30000	0.00030	0,260	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			16,378.78000	16.37878	16,371,610	4.99	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			10,727.59000	10.72759	10,716,640	4.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2018	Bond Future	247.49	Call			286.24000	0.28624	282,970	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			10,736.78000	10.73678	10,725,830	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			287.86000	0.28786	284,580	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			10,718.40000	10.71840	10,707,440	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			287.05000	0.28705	283,780	4.91	0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>21,522</b>
R2023	On	01/02/2018	Bond Future			8.68577	99.62786	8.66058	99.72699		6.05	97,037,535.64	974	60,553
R2023	On	03/05/2018	Bond Future			8.75428	97.55735	8.72762	97.65791		6.35	0.00	0	0
<b>Total R2023 Future</b>												<b>97,037,535.64</b>	<b>974</b>	<b>60,553</b>
R2023	On	01/02/2018	Bond Future	8.31	Call			400.00000	0.40000	366,070	5.97	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			1,792.79000	1.79279	1,857,990	5.97	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			411.70000	0.41170	377,110	5.97	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,764.42000	1.76442	1,828,960	5.97	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			423.50000	0.42350	388,250	5.98	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,736.17000	1.73617	1,800,050	5.98	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			838.71000	0.83871	800,790	6.25	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			2,585.02000	2.58502	2,647,660	6.25	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			2,630.42000	2.63042	2,558,200	6.63	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			904.51000	0.90451	932,850	6.63	0.00	0	2,500
R2023	On	03/05/2018	Bond Future	8.28	Call			852.04000	0.85204	813,730	6.25	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			2,559.78000	2.55978	2,622,030	6.25	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			865.73000	0.86573	827,020	6.26	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			2,534.92000	2.53492	2,596,770	6.26	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,500</b>
<b>Total For R2023</b>												<b>97,037,535.64</b>	<b>974</b>	<b>63,053</b>
R2030	On	01/02/2018	Bond Future			9.75004	87.91636	9.74060	87.97664			0.00	0	70,699
R2030	On	03/05/2018	Bond Future			9.82764	89.55706	9.81791	89.61812			0.00	0	0
R2030	On	02/08/2018	Bond Future			9.90628	87.24683	9.89597	87.31037			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>70,699</b>
R2030	On	01/02/2018	Bond Future	9.38	Put			2,345.58000	2.34558	2,405,860		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			2,279.38000	2.27938	2,339,660		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			2,411.84000	2.41184	2,472,120		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			1,962.82000	1.96282	2,023,880		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			2,092.39000	2.09239	2,153,450		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	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
R2030	On	03/05/2018	Bond Future	9.50	Put			2,027.57000	2.02757	2,088,630		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			2,745.64000	2.74564	2,809,180		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			2,681.35000	2.68135	2,744,890		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			2,809.98000	2.80998	2,873,520		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>0.00</b>	<b>0</b>	<b>70,699</b>
R2032	On	01/02/2018	Bond Future			9.93173	90.26805	9.91723	90.36705		13.57	19,588,166.85	217	45,967
R2032	On	03/05/2018	Bond Future			10.00805	87.79558	9.99310	87.89607		14.89	0.00	0	0
R2032	On	02/08/2018	Bond Future			10.08269	89.45770	10.06701	89.56151		14.16	0.00	0	0
<b>Total R2032 Future</b>												<b>19,588,166.85</b>	<b>217</b>	<b>45,967</b>
R2032	On	01/02/2018	Bond Future	9.56	Call			926.64000	0.92664	881,280	13.42	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			3,417.38000	3.41738	3,471,020	13.42	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			948.69000	0.94869	902,680	13.43	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			3,368.33000	3.36833	3,421,320	13.43	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			904.94000	0.90494	860,220	13.41	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			3,466.86000	3.46686	3,521,140	13.41	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			5,454.19000	5.45419	5,529,310	13.14	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			349.69000	0.34969	325,810	13.14	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			3,985.10000	3.98510	4,045,730	13.33	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			706.98000	0.70698	668,610	13.33	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			4,259.77000	4.25977	4,323,490	13.29	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			620.50000	0.62050	585,220	13.29	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			4,838.53000	4.83853	4,908,170	13.22	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			470.80000	0.47080	441,440	13.22	0.00	0	7,800
R2032	On	03/05/2018	Bond Future	9.70	Call			2,433.99000	2.43399	2,380,630	14.85	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			4,438.24000	4.43824	4,485,370	14.85	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			2,462.75000	2.46275	2,409,040	14.86	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			4,397.54000	4.39754	4,444,320	14.86	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			2,491.71000	2.49171	2,437,640	14.87	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			4,357.11000	4.35711	4,403,530	14.87	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			2,839.23000	2.83923	2,788,110	13.90	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			5,596.90000	5.59690	5,649,590	13.90	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			2,867.06000	2.86706	2,815,650	13.91	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			5,555.49000	5.55549	5,607,890	13.91	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			2,895.32000	2.89532	2,843,610	13.92	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			5,514.59000	5.51459	5,566,690	13.92	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R2032 Option</b>										<b>0.00</b>	<b>0</b>	<b>22,850</b>
<b>Total For R2032</b>										<b>19,588,166.85</b>	<b>217</b>	<b>68,817</b>
R2035 On 01/02/2018 Bond Future			10.05777	94.33118	10.05860	94.32497				99,047,739.00	1,050	55,143
R2035 On 03/05/2018 Bond Future			10.13142	91.59137	10.13234	91.58458				0.00	0	0
<b>Total R2035 Future</b>										<b>99,047,739.00</b>	<b>1,050</b>	<b>55,143</b>
R2035 On 01/02/2018 Bond Future	9.74	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.74	Put			2,434.02000	2.43402	2,427,810			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.75	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.75	Put			2,356.12000	2.35612	2,349,910			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.73	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.73	Put			2,512.02000	2.51202	2,505,810			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.90	Put			1,740.52000	1.74052	1,733,730			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Put			1,664.56000	1.66456	1,657,770			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.89	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.89	Put			1,816.57000	1.81657	1,809,780			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.90	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>99,047,739.00</b>	<b>1,050</b>	<b>55,143</b>
R2037 On 01/02/2018 Bond Future			10.14486	86.40136	10.14055	86.43346		15.91		0.00	0	53,670
R2037 On 03/05/2018 Bond Future			10.22124	88.01379	10.21684	88.04612		16.70		0.00	0	0
R2037 On 02/08/2018 Bond Future			10.29850	85.42394	10.29376	85.45828		16.65		0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>53,670</b>
R2037 On 01/02/2018 Bond Future	9.88	Call			1,313.03000	1.31303	1,283,170	15.80		0.00	0	2,000
R2037 On 01/02/2018 Bond Future	9.81	Put			3,645.84000	3.64584	3,650,040	15.74		0.00	0	0
R2037 On 01/02/2018 Bond Future	10.32	Call			2,902.44000	2.90244	2,863,970	16.26		0.00	0	0
R2037 On 01/02/2018 Bond Future	10.32	Put			1,581.73000	1.58173	1,575,360	16.26		0.00	0	2,000
R2037 On 01/02/2018 Bond Future	10.72	Call			4,872.32000	4.87232	4,832,300	16.70		0.00	0	0
R2037 On 01/02/2018 Bond Future	10.72	Put			719.80000	0.71980	711,880	16.70		0.00	0	2,000
R2037 On 01/02/2018 Bond Future	9.88	Put			3,288.60000	3.28860	3,290,840	15.80		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Call			1,152.91000	1.15291	1,124,720	15.75		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Put			3,593.41000	3.59341	3,597,320	15.75		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Call			1,178.58000	1.17858	1,150,110	15.76		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Put			3,541.33000	3.54133	3,544,960	15.76		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Call			1,127.48000	1.12748	1,099,580	15.74		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.99	Put			4,661.44000	4.66144	4,666,690	16.69		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.97	Call			2,903.52000	2.90352	2,876,700	16.67		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.97	Put			4,747.98000	4.74798	4,753,490	16.67		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.98	Call			2,935.91000	2.93591	2,908,960	16.68		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.98	Put			4,704.45000	4.70445	4,709,830	16.68		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	03/05/2018	Bond Future	9.99	Call			2,968.71000	2.96871	2,941,630	16.69	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			3,447.39000	3.44739	3,422,890	16.41	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			5,920.35000	5.92035	5,930,190	16.41	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			3,479.40000	3.47940	3,454,790	16.41	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			5,876.66000	5.87666	5,886,390	16.41	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			3,415.54000	3.41554	3,391,150	16.40	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			5,964.30000	5.96430	5,974,250	16.40	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>6,000</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>59,670</b>
R204	On	01/02/2018	Bond Future			7.62650	101.32772	7.60885	101.34239		0.97	0.00	0	38,225
R204	On	03/05/2018	Bond Future			7.66456	103.21882	7.64027	103.23335		0.77	0.00	0	0
<b>Total R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>38,225</b>
R204	On	01/02/2018	Bond Future	7.26	Call			47.98000	0.04798	43,840	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			338.71000	0.33871	349,240	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			49.96000	0.04996	45,710	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			332.34000	0.33234	342,760	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			46.04000	0.04604	42,020	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			345.13000	0.34513	355,780	0.95	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			71.14000	0.07114	67,090	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			401.33000	0.40133	411,810	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			72.84000	0.07284	68,730	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			397.01000	0.39701	407,430	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			69.46000	0.06946	65,480	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			405.67000	0.40567	416,220	0.74	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>38,225</b>
R2040	On	01/02/2018	Bond Future			10.24032	89.38168	10.23601	89.41578		16.57	0.00	0	26,023
R2040	On	03/05/2018	Bond Future			10.31732	91.04973	10.31292	91.08407		17.39	0.00	0	0
R2040	On	02/08/2018	Bond Future			10.39524	88.26708	10.39052	88.30341		17.37	0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>26,023</b>
R2040	On	01/02/2018	Bond Future	9.88	Call			1,142.66000	1.14266	1,113,630	16.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			4,034.81000	4.03481	4,039,880	16.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			1,168.64000	1.16864	1,139,300	16.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,977.48000	3.97748	3,982,240	16.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			1,116.93000	1.11693	1,088,220	16.24	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			4,092.52000	4.09252	4,097,910	16.24	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			3,156.54000	3.15654	3,127,730	17.24	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			5,006.41000	5.00641	5,011,940	17.24	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			3,087.52000	3.08752	3,058,980	17.22	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			5,099.16000	5.09916	5,104,960	17.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	03/05/2018	Bond Future	10.00	Put			5,384.77000	5.38477	5,391,380	17.17	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Call			2,884.98000	2.88498	2,857,250	17.17	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	9.00	Put			11,975.61000	11.97561	11,997,700	16.52	0.00	0	0
R2040	On	03/05/2018	Bond Future	9.00	Call			672.72000	0.67272	660,470	16.52	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	10.07	Call			3,122.04000	3.12204	3,093,360	17.23	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			5,052.74000	5.05274	5,058,400	17.23	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			6,417.95000	6.41795	6,428,090	17.19	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			3,663.19000	3.66319	3,637,220	17.17	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			6,512.47000	6.51247	6,522,830	17.17	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			3,696.84000	3.69684	3,670,760	17.18	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			6,465.08000	6.46508	6,475,330	17.18	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			3,730.64000	3.73064	3,704,450	17.19	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,000</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>29,023</b>
R2044	On	01/02/2018	Bond Future			10.28436	86.32391	10.28004	86.35819		17.31	0.00	0	22,082
R2044	On	03/05/2018	Bond Future			10.35962	87.93486	10.35520	87.96949		18.18	0.00	0	0
R2044	On	02/08/2018	Bond Future			10.43572	85.21836	10.43098	85.25499		18.16	0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,082</b>
R2044	On	01/02/2018	Bond Future	9.90	Call			1,099.75000	1.09975	1,071,130	16.98	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,210.41000	4.21041	4,216,070	16.98	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			1,125.26000	1.12526	1,096,320	16.99	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,151.63000	4.15163	4,156,970	16.99	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			1,074.74000	1.07474	1,046,440	16.98	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			4,269.84000	4.26984	4,275,820	16.98	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			5,164.27000	5.16427	5,170,040	18.04	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			3,157.92000	3.15792	3,128,930	18.05	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			5,117.32000	5.11732	5,122,960	18.05	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			3,088.94000	3.08894	3,060,220	18.03	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			5,211.54000	5.21154	5,217,450	18.03	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			3,123.33000	3.12333	3,094,470	18.04	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Call			3,681.04000	3.68104	3,654,850	17.99	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			6,634.56000	6.63456	6,645,000	17.99	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			3,714.65000	3.71465	3,688,360	17.99	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			6,586.27000	6.58627	6,596,610	17.99	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			3,647.58000	3.64758	3,621,510	17.98	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			6,683.12000	6.68312	6,693,680	17.98	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>22,082</b>
R2048	On	01/02/2018	Bond Future			10.22967	90.08783	10.22535	90.12306		17.00	0.00	0	102,706
R2048	On	03/05/2018	Bond Future			10.29848	87.33219	10.29407	87.36771		18.76	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
<b>Total R2048 Future</b>									<b>0.00</b>	<b>0</b>	<b>102,706</b>
R2048 On 01/02/2018 Bond Future	9.90	Call			1,263.67000	1.26367	1,232,700	16.68	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			3,992.48000	3.99248	3,996,740	16.68	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			1,291.95000	1.29195	1,260,670	16.69	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			3,934.62000	3.93462	3,938,570	16.69	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Call			1,235.78000	1.23578	1,205,130	16.67	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Put			4,050.89000	4.05089	4,055,470	16.67	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Call			3,260.78000	3.26078	3,230,940	18.58	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Put			5,184.73000	5.18473	5,190,410	18.58	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Call			3,296.70000	3.29670	3,266,730	18.59	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Put			5,136.89000	5.13689	5,142,440	18.59	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Call			3,224.84000	3.22484	3,195,140	18.57	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Put			5,232.69000	5.23269	5,238,510	18.57	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>102,706</b>
R207 On 01/02/2018 Bond Future			8.15217	98.84437	8.13661	98.87151		2.27	10,576,347.59	107	45,479
R207 On 03/05/2018 Bond Future			8.25702	100.68907	8.23926	100.71628		2.17	0.00	0	0
<b>Total R207 Future</b>									<b>10,576,347.59</b>	<b>107</b>	<b>45,479</b>
R207 On 01/02/2018 Bond Future	7.61	Call			60.46000	0.06046	55,120	2.19	0.00	0	0
R207 On 01/02/2018 Bond Future	7.61	Put			984.51000	0.98451	1,006,310	2.19	0.00	0	0
R207 On 01/02/2018 Bond Future	7.62	Call			63.12000	0.06312	57,610	2.19	0.00	0	0
R207 On 01/02/2018 Bond Future	7.62	Put			969.52000	0.96952	991,150	2.19	0.00	0	0
R207 On 01/02/2018 Bond Future	7.60	Call			57.89000	0.05789	52,720	2.19	0.00	0	0
R207 On 01/02/2018 Bond Future	7.60	Put			999.59000	0.99959	1,021,560	2.19	0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Call			170.54000	0.17054	163,220	2.09	0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Put			1,203.32000	1.20332	1,223,210	2.09	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Call			174.35000	0.17435	166,920	2.09	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Put			1,191.59000	1.19159	1,211,370	2.09	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Call			166.97000	0.16697	159,760	2.09	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Put			1,215.29000	1.21529	1,235,290	2.09	0.00	0	0
<b>Total R207 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>									<b>10,576,347.59</b>	<b>107</b>	<b>45,479</b>
R208 On 01/02/2018 Bond Future			8.39878	97.90152	8.38375	97.94122		3.80	40,139,623.20	410	34,879
R208 On 03/05/2018 Bond Future			8.48020	96.32732	8.46387	96.36740		3.85	0.00	0	0
<b>Total R208 Future</b>									<b>40,139,623.20</b>	<b>410</b>	<b>34,879</b>
R208 On 01/02/2018 Bond Future	7.84	Call			113.65000	0.11365	104,700	3.68	0.00	0	0
R208 On 01/02/2018 Bond Future	7.84	Put			1,563.84000	1.56384	1,594,590	3.68	0.00	0	0
R208 On 01/02/2018 Bond Future	7.85	Call			118.08000	0.11808	108,880	3.68	0.00	0	0
R208 On 01/02/2018 Bond Future	7.85	Put			1,541.36000	1.54136	1,571,860	3.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/02/2018	Bond Future	7.83	Call			109.35000	0.10935	100,650	3.67	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			1,586.46000	1.58646	1,617,460	3.67	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			298.26000	0.29826	286,870	3.71	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			2,020.59000	2.02059	2,049,280	3.71	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			304.62000	0.30462	293,070	3.71	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			2,001.86000	2.00186	2,030,390	3.71	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			310.88000	0.31088	299,170	3.71	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			1,983.04000	1.98304	2,011,410	3.71	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>40,139,623.20</b>	<b>410</b>	<b>34,879</b>
R209	On	01/02/2018	Bond Future			9.98584	71.17166	9.98146	71.19927		16.03	56,937,328.00	800	153,502
R209	On	03/05/2018	Bond Future			10.05220	69.35056	10.04774	69.37836		17.63	0.00	0	0
R209	On	02/08/2018	Bond Future			10.11666	70.66348	10.11188	70.69295		16.83	0.00	0	0
R209	On	01/11/2018	Bond Future			10.17999	68.87862	10.17491	68.90960		17.10	0.00	0	0
<b>Total R209 Future</b>												<b>56,937,328.00</b>	<b>800</b>	<b>153,502</b>
R209	On	01/02/2018	Bond Future	9.72	Call			1,061.52000	1.06152	1,036,700	15.78	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,740.60000	2.74060	2,743,390	15.78	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			1,085.07000	1.08507	1,060,010	15.79	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,698.81000	2.69881	2,701,360	15.79	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			1,038.40000	1.03840	1,013,820	15.77	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,782.91000	2.78291	2,785,940	15.77	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			1,840.72000	1.84072	1,810,350	16.03	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,723.94000	1.72394	1,721,180	16.03	0.00	0	7,488
R209	On	01/02/2018	Bond Future	10.10	Call			2,181.04000	2.18104	2,149,310	16.14	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			1,439.49000	1.43949	1,435,370	16.14	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.85	Call			1,391.77000	1.39177	1,364,060	15.90	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			2,228.42000	2.22842	2,228,320	15.90	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.88	Call			1,475.74000	1.47574	1,447,440	15.92	0.00	0	0
R209	On	01/02/2018	Bond Future	9.88	Put			2,120.13000	2.12013	2,119,440	15.92	0.00	0	220
R209	On	01/02/2018	Bond Future	9.59	Call			786.04000	0.78604	764,490	15.66	0.00	0	0
R209	On	01/02/2018	Bond Future	9.59	Put			3,322.85000	3.32285	3,328,910	15.66	0.00	0	377
R209	On	01/02/2018	Bond Future	9.33	Put			4,690.01000	4.69001	4,703,050	15.43	0.00	0	0
R209	On	01/02/2018	Bond Future	9.33	Call			390.56000	0.39056	375,990	15.43	0.00	0	220
R209	On	01/02/2018	Bond Future	9.89	Call			1,504.41000	1.50441	1,475,920	15.93	0.00	0	0
R209	On	01/02/2018	Bond Future	9.89	Put			2,084.89000	2.08489	2,084,010	15.93	0.00	0	157
R209	On	01/02/2018	Bond Future	9.32	Put			4,747.69000	4.74769	4,761,000	15.42	0.00	0	0
R209	On	01/02/2018	Bond Future	9.32	Call			379.16000	0.37916	364,860	15.42	0.00	0	157
R209	On	01/02/2018	Bond Future	10.22	Call			2,627.27000	2.62727	2,594,370	16.27	0.00	0	0
R209	On	01/02/2018	Bond Future	10.22	Put			1,147.22000	1.14722	1,141,930	16.27	0.00	0	739
R209	On	01/02/2018	Bond Future	9.87	Call			1,447.49000	1.44749	1,419,390	15.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/02/2018	Bond Future	9.87	Put			2,155.88000	2.15588	2,155,390	15.92	0.00	0	739
R209	On	01/02/2018	Bond Future	9.52	Put			3,664.93000	3.66493	3,672,860	15.60	0.00	0	0
R209	On	01/02/2018	Bond Future	9.52	Call			659.82000	0.65982	640,140	15.60	0.00	0	739
R209	On	01/02/2018	Bond Future	9.75	Put			2,616.27000	2.61627	2,618,360	15.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.75	Call			1,132.94000	1.13294	1,107,420	15.81	0.00	0	5,000
R209	On	03/05/2018	Bond Future	10.73	Call			5,583.41000	5.58341	5,554,120	18.45	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			1,520.13000	1.52013	1,518,640	18.45	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			4,135.43000	4.13543	4,141,220	17.40	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			2,240.72000	2.24072	2,218,710	17.40	0.00	0	435
R209	On	03/05/2018	Bond Future	9.84	Call			2,485.58000	2.48558	2,462,570	17.48	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			3,727.53000	3.72753	3,732,110	17.50	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Call			3,673.69000	3.67369	3,647,180	17.88	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			2,612.11000	2.61211	2,613,400	17.88	0.00	0	435
R209	On	03/05/2018	Bond Future	9.84	Put			3,799.41000	3.79941	3,804,200	17.48	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			2,954.71000	2.95471	2,930,090	17.63	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			3,253.35000	3.25335	3,256,530	17.63	0.00	0	5,000
R209	On	03/05/2018	Bond Future	9.85	Call			2,513.61000	2.51361	2,490,490	17.49	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			3,763.34000	3.76334	3,768,020	17.49	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			2,541.81000	2.54181	2,518,590	17.50	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			5,442.45000	5.44245	5,452,210	16.52	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			2,568.73000	2.56873	2,549,020	16.52	0.00	0	435
R209	On	02/08/2018	Bond Future	10.38	Call			4,745.10000	4.74510	4,719,590	17.25	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			3,121.02000	3.12102	3,124,980	17.25	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Call			6,420.08000	6.42008	6,392,170	17.75	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			3,071.36000	3.07136	3,075,200	17.27	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			2,141.85000	2.14185	2,143,410	17.75	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			4,172.88000	4.17288	4,148,530	17.06	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			3,571.74000	3.57174	3,576,860	17.06	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			4,779.63000	4.77963	4,754,060	17.26	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			3,096.10000	3.09610	3,100,000	17.26	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			4,814.26000	4.81426	4,788,630	17.27	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			68,021.72000	68.02172	67,990,740	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			7,668.79000	7.66879	7,683,110	16.49	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			2,279.39000	2.27939	2,262,730	16.49	0.00	0	435
R209	On	01/11/2018	Bond Future	1016.00	Call			68,021.73000	68.02173	67,990,750	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			68,021.73000	68.02173	67,990,750	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			5,815.08000	5.81508	5,789,320	17.74	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			3,467.13000	3.46713	3,472,350	17.74	0.00	0	435

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2018	Bond Future	9.94	Call			3,800.30000	3.80030	3,778,670	17.05	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			5,256.05000	5.25605	5,265,400	17.05	0.00	0	435
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>35,251</b>
<b>Total For R209</b>												<b>56,937,328.00</b>	<b>800</b>	<b>188,753</b>
R210	On	01/02/2018	Bond Future			184.60071	184.60071	184.18433	184.18433			0.00	0	2,159
R210	On	03/05/2018	Bond Future			185.63356	185.63356	185.20889	185.20889			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,159</b>
R210	On	01/02/2018	Bond Future	192.36	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			8,175.67000	8.17567	7,759,290		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			8,185.67000	8.18567	7,769,290		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			8,195.67000	8.19567	7,779,290		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			6,241.11000	6.24111	5,816,440		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			6,251.11000	6.25111	5,826,440		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			6,231.11000	6.23111	5,806,440		0.00	0	0
<b>Total R210 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>2,159</b>
R212	On	01/02/2018	Bond Future			149.59683	149.59683	149.59318	149.59318			0.00	0	4,967
R212	On	03/05/2018	Bond Future			152.39907	152.39907	152.39496	152.39496			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,967</b>
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			5,106.82000	5.10682	5,103,170		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			5,116.82000	5.11682	5,113,170		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			5,096.82000	5.09682	5,093,170		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			1,885.04000	1.88504	1,880,930		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			1,895.04000	1.89504	1,890,930		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			1,905.04000	1.90504	1,900,930		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>4,967</b>
R213	On	01/02/2018	Bond Future			9.82094	82.55332	9.80642	82.64350		13.34	0.00	0	58,787

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	03/05/2018	Bond Future			9.89163	80.54448	9.87668	80.63598		14.62	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>58,787</b>
R213	On	01/02/2018	Bond Future	9.42	Call			760.50000	0.76050	721,530	13.09	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			3,213.37000	3.21337	3,264,580	13.09	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			779.41000	0.77941	739,850	13.10	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			3,167.50000	3.16750	3,218,120	13.10	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			741.90000	0.74190	703,530	13.08	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			3,259.63000	3.25963	3,311,440	13.08	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			2,130.86000	2.13086	2,083,090	14.48	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			4,040.42000	4.04042	4,084,150	14.48	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			2,156.72000	2.15672	2,108,610	14.48	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			4,003.03000	4.00303	4,046,420	14.48	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			2,105.19000	2.10519	2,057,740	14.47	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			4,078.08000	4.07808	4,122,130	14.47	0.00	0	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>58,787</b>
R214	On	01/02/2018	Bond Future			10.16819	70.43460	10.16894	70.42976		16.92	67,617,216.00	960	50,212
R214	On	03/05/2018	Bond Future			10.23465	68.45311	10.23547	68.44787		18.68	0.00	0	0
<b>Total R214 Future</b>												<b>67,617,216.00</b>	<b>960</b>	<b>50,212</b>
R214	On	01/02/2018	Bond Future	9.83	Call			960.35000	0.96035	946,970	16.76	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,206.65000	3.20665	3,188,430	16.76	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			982.14000	0.98214	968,680	16.77	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,160.43000	3.16043	3,142,130	16.77	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			938.78000	0.93878	925,480	16.75	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,253.20000	3.25320	3,235,060	16.75	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			2,506.28000	2.50628	2,497,700	18.66	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			4,169.63000	4.16963	4,155,810	18.66	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			2,534.42000	2.53442	2,525,840	18.67	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			4,131.41000	4.13141	4,117,590	18.67	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			2,478.30000	2.47830	2,469,720	18.65	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			4,208.12000	4.20812	4,194,300	18.65	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>67,617,216.00</b>	<b>960</b>	<b>50,212</b>
<b>Total for Bond</b>												<b>457,023,050.62</b>	<b>5,127</b>	<b>1,117,021</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
I2046 On 31/03/2046 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 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>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R210 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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 01/02/2018 GOVI			567.38300	567.38300	567.79100	567.79100			0.00	0	781
GOVI On 03/05/2018 GOVI			577.97200	577.97200	578.38500	578.38500			0.00	0	0
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>781</b>
GOVI On 01/02/2018 GOVI	581.03	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Put			132,390.00000	13.23900	136,470,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Put			132,490.00000	13.24900	136,570,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Put			132,290.00000	13.22900	136,370,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Put			118,950.00000	11.89500	123,080,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			119,050.00000	11.90500	123,180,000		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 03/05/2018 GOVI	590.27	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			118,850.00000	11.88500	122,980,000		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>781</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>781</b>
AL37 On 01/02/2018 Index Future			553.82700	553.82700	554.25900	554.25900			0.00	0	0
AL37 On 03/05/2018 Index Future			564.16300	564.16300	564.60100	564.60100			0.00	0	0
<b>Total AL37 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AL7T On 01/02/2018 Index Future			631.42900	631.42900	632.11300	632.11300			0.00	0	0
AL7T On 03/05/2018 Index Future			643.21400	643.21400	643.90800	643.90800			0.00	0	0
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ALBI On 01/02/2018 Index Future			569.17600	569.17600	569.52400	569.52400			0.00	0	760
ALBI On 03/05/2018 Index Future			579.79800	579.79800	580.15100	580.15100			0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>760</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>760</b>
IGOV On 01/02/2018 Index Future			245.38600	245.38600	245.18200	245.18200			0.00	0	877
IGOV On 03/05/2018 Index Future			249.98200	249.98200	249.77400	249.77400			0.00	0	269
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>1,146</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>1,146</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>	<b>1,906</b>
JIBAR F On 20/12/2017 Jibar Future			7.14000	92.86000	7.14000	92.86000			0.00	0	0
JIBAR F On 17/01/2018 Jibar Future			7.20000	92.80000	7.20000	92.80000			0.00	0	0
JIBAR F On 21/02/2018 Jibar Future			7.26000	92.74000	7.26000	92.74000			0.00	0	0
JIBAR F On 20/03/2018 Jibar Future			7.30000	92.70000	7.30000	92.70000			0.00	0	2,500
JIBAR F On 18/04/2018 Jibar Future			7.33000	92.67000	7.33000	92.67000			0.00	0	0
JIBAR F On 20/06/2018 Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			7.49000	92.51000	7.49000	92.51000			0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			7.58000	92.42000	7.58000	92.42000			0.00	0	0
JIBAR F On 20/03/2019 Jibar Future			7.67000	92.33000	7.67000	92.33000			0.00	0	0
JIBAR F On 19/06/2019 Jibar Future			7.77000	92.23000	7.77000	92.23000			0.00	0	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>2,500</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>2,500</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>	<b>2,500</b>
10Y ST On 17/12/2025 Interest Rate Swap			98.63173	98.63173	98.54837	98.54837			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			95.75433	95.75433	95.66932	95.66932			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			94.58054	94.58054	94.49310	94.49310			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
10Y ST On 21/09/2026			Interest Rate Swap	96.74105	96.74105	96.65119	96.65119			0.00	0	0
10Y ST On 21/12/2026			Interest Rate Swap	100.47723	100.47723	100.38854	100.38854			0.00	0	0
10Y ST On 15/03/2027			Interest Rate Swap	99.12581	99.12581	99.03695	99.03695			0.00	0	0
10Y ST On 21/06/2027			Interest Rate Swap	101.18687	101.18687	101.10104	101.10104			0.00	0	0
10Y ST On 20/09/2027			Interest Rate Swap	104.85141	104.85141	104.76894	104.76894			0.00	0	0
<b>Total 10Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 10Y STND</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
1Y STN On 21/12/2017			Interest Rate Swap	99.75947	99.75947	99.75947	99.75947			0.00	0	0
1Y STN On 15/03/2018			Interest Rate Swap	99.72720	99.72720	99.72644	99.72644			0.00	0	0
1Y STN On 21/06/2018			Interest Rate Swap	99.95500	99.95500	99.94466	99.94466			0.00	0	0
1Y STN On 20/09/2018			Interest Rate Swap	100.22605	100.22605	100.20531	100.20531			0.00	0	0
<b>Total 1Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1Y STND</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
2Y STN On 18/12/2017			Interest Rate Swap	99.79700	99.79700	99.79700	99.79700			0.00	0	0
2Y STN On 16/03/2018			Interest Rate Swap	99.01084	99.01084	99.00905	99.00905			0.00	0	0
2Y STN On 15/06/2018			Interest Rate Swap	98.64066	98.64066	98.63260	98.63260			0.00	0	0
2Y STN On 21/09/2018			Interest Rate Swap	98.69517	98.69517	98.67372	98.67372			0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	99.21000	99.21000	99.19000	99.19000			0.00	0	0
2Y STN On 15/03/2019			Interest Rate Swap	99.74504	99.74504	99.71099	99.71099			0.00	0	0
2Y STN On 21/06/2019			Interest Rate Swap	100.30044	100.30044	100.25524	100.25524			0.00	0	0
2Y STN On 20/09/2019			Interest Rate Swap	100.86820	100.86820	100.81478	100.81478			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	97.85491	97.85491	97.75369	97.75369			0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	97.22310	97.22310	97.12357	97.12357			0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	96.56228	96.56228	96.46973	96.46973			0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	96.87578	96.87578	96.79002	96.79002			0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	99.16944	99.16944	99.08794	99.08794			0.00	0	51
5Y STN On 15/03/2022			Interest Rate Swap	99.40873	99.40873	99.32788	99.32788			0.00	0	0
5Y STN On 21/06/2022			Interest Rate Swap	100.69915	100.69915	100.61738	100.61738			0.00	0	0
5Y STN On 20/09/2022			Interest Rate Swap	102.97160	102.97160	102.88886	102.88886			0.00	0	0
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Derivatives :</b>										<b>457,023,050.62</b>	<b>5,127</b>	<b>1,122,259</b>
AA05 On 22/03/2019			Spot Bond	9.06000	102.32175	9.04500	102.31448			0.00	0	0
<b>Total AA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA06 On 15/04/2021 Spot Bond				99.57727		99.55187			0.00	0	0
<b>Total AA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AA06/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			10.40000	98.99979	10.38500	99.01305			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	102.37200	10.00000	102.34500			0.00	0	0
<b>Total AB01/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB01/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2018 Spot Bond				100.59446		100.56915			0.00	0	70,000,000
<b>Total AB011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For AB011</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
AB013 On 21/11/2018 Spot Bond			8.70000	100.13689	8.68500	100.12661		1,740,000,000,000.00		200,000,000	1,550,000,000
<b>Total AB013 SPOT</b>								<b>1,740,000,000,000.00</b>		<b>200,000,000</b>	<b>1,550,000,000</b>
<b>Total For AB013</b>								<b>1,740,000,000,000.00</b>		<b>200,000,000</b>	<b>1,550,000,000</b>
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB014U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB014U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB015L On 19/11/2019 Spot Bond			10.84000	100.69349	10.84000	100.66413			0.00	0	0
<b>Total AB015U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB015U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB016U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB016U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB017U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB017U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB018L On 04/09/2020 Spot Bond			11.37000	103.08919	11.37000	103.05770			0.00	0	0
<b>Total AB018U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB018U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB019U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB019U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB020L On 03/09/2022 Spot Bond			11.81000	103.25323	11.81000	103.22051				0.00	0	0
<b>Total AB020U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB021U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB021U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB023U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB023U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB024L On 05/05/2021 Spot Bond			100.00000	18.44227	100.00000	18.41298				0.00	0	0
<b>Total AB024U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB024U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB025U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB025U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB026L On 20/08/2021 Spot Bond			100.00000	19.56305	100.00000	19.51999				0.00	0	0
<b>Total AB026U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB029U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB029U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB030U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB030U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB031U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB031U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB032U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB032U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	102.97000	10.00000	102.94300				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABCPI3 On 07/12/2023 Spot Bond			4.60000	263.30801	4.60000	263.23408				0.00	0	0
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF19U On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABF19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN07 On 17/03/2018 Spot Bond				100.01685		99.99585				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				101.31141		101.29048				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				99.88342		99.85979				0.00	1,200,000,000	1,200,000,000
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>1,200,000,000</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>1,200,000,000</b>
ABFN10 On 28/10/2019 Spot Bond				100.93603		100.91401				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>
ABFN12 On 09/04/2019 Spot Bond				101.59168		101.57021				0.00	0	0
<b>Total ABFN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN13 On 14/05/2020 Spot Bond				101.60727		101.58494				0.00	0	0
<b>Total ABFN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN14 On 14/05/2022 Spot Bond				100.69170		100.66745				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>
ABFN15 On 11/11/2020 Spot Bond				101.01660		100.99347				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>
ABFN16 On 11/11/2022 Spot Bond				101.49775		101.47455				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>
ABFN17 On 17/05/2019 Spot Bond				100.80228		100.77904				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN1: On 26/09/2023 Spot Bond				101.89137		101.86720			0.00	0	0
<b>Total ABFN18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2020 Spot Bond				100.52413		100.50083			0.00	0	0
<b>Total ABFN20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2022 Spot Bond				100.53238		100.50820			0.00	0	0
<b>Total ABFN21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2024 Spot Bond				100.32385		100.29874			0.00	0	200,000,000
<b>Total ABFN22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For ABFN22</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
ABFN2: On 25/05/2027 Spot Bond				100.52754		100.38159			0.00	4,600,000,000	2,300,000,000
<b>Total ABFN23 SPOT</b>									<b>0.00</b>	<b>4,600,000,000</b>	<b>2,300,000,000</b>
<b>Total For ABFN23</b>									<b>0.00</b>	<b>4,600,000,000</b>	<b>2,300,000,000</b>
ABFN2: On 17/10/2020 Spot Bond				101.52375		101.50204			0.00	0	0
<b>Total ABFN24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2024 Spot Bond				101.35819		101.33462			0.00	0	0
<b>Total ABFN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2029 Spot Bond				101.42003		101.39535			0.00	880,000,000	440,000,000
<b>Total ABFN26 SPOT</b>									<b>0.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
<b>Total For ABFN26</b>									<b>0.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
ABK1 On 07/11/2018 Spot Bond			9.75000	102.59659	9.73500	102.58247			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				99.56995		99.54098			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				101.08594		101.05927			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				94.13105		94.09303			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK2 On 24/05/2018 Spot Bond			9.45000	100.53338	9.43500	100.51486				0.00	0	0
<b>Total ABK2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK3 On 07/11/2018 Spot Bond				101.86130		101.83580				0.00	0	0
<b>Total ABK3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABK3/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK3/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK4 On 24/05/2018 Spot Bond				100.77836		100.75322				0.00	0	0
<b>Total ABK4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABK4/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK4/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK5 On 31/10/2018 Spot Bond				101.32659		101.30135				0.00	0	0
<b>Total ABK5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABK5/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK6 On 05/06/2020 Spot Bond				100.21152		100.18450				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				98.81009		98.78168				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				94.22126		94.18634				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				98.49951		98.47097				0.00	0	0
<b>Total ABK9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI01 On 07/11/2018 Spot Bond			4.77000	151.14915	4.77000	151.10592				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI02 On 05/06/2020 Spot Bond			6.14000	132.61902	6.14000	132.57633			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	18.80083	100.00000	18.76820			0.00	0	0
<b>Total ABKI02/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			7.88000	110.45460	7.88000	110.41394			0.00	0	1,816,900
<b>Total ABKI03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,816,900</b>
<b>Total For ABKI03</b>									<b>0.00</b>	<b>0</b>	<b>1,816,900</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	8.79742	100.00000	8.78218			0.00	0	0
<b>Total ABKI03/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			8.69500	109.87028	8.69500	109.82733			0.00	0	0
<b>Total ABKI04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.43958	100.00000	8.41938			0.00	0	0
<b>Total ABKI04/I2025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04/I2025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKS1 On 05/04/2021 Spot Bond				89.16132		89.10641			0.00	36,283,372	36,283,386
<b>Total ABKS1 SPOT</b>									<b>0.00</b>	<b>36,283,372</b>	<b>36,283,386</b>
<b>Total For ABKS1</b>									<b>0.00</b>	<b>36,283,372</b>	<b>36,283,386</b>
ABN05 On 18/04/2021 Spot Bond			3.89000	185.44946	3.89000	185.40093			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>
ABN33 On 29/01/2018 Spot Bond			6.62125	99.16270	6.60625	99.14720			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			6.62125	99.16270	6.60625	99.14720			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>
ABN61 On 31/01/2025 Spot Bond			3.64500	120.62885	3.64500	120.59821			0.00	0	0
<b>Total ABN61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN62 On 31/03/2028 Spot Bond			3.43500	170.95165	3.46000	170.53165			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN63 On 07/12/2033 Spot Bond			3.42000	213.74824	3.42000	213.69503			0.00	0	0
<b>Total ABN63 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			10.25000	92.29769	10.22500	92.36521			0.00	0	0
<b>Total ABN67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				102.24811		102.22537			0.00	0	0
<b>Total ABN72 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN74 On 09/05/2018 Spot Bond				136.72500		136.72500			0.00	0	0
<b>Total ABN74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			10.65500	98.89215	10.63500	98.97765			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			9.52500	93.65690	9.51000	93.67263			0.00	0	0
<b>Total ABN80 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ABN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ABN86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			11.20000	95.86522	11.18000	95.94555			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				100.04575		100.02295			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				101.07048		101.04568			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			6.92500	103.10127	6.91000	103.08600			0.00	0	0
<b>Total ABS10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS11 On 09/04/2021 Spot Bond			9.65000	101.04575	9.63500	101.06128				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			9.68000	99.84000	9.66500	99.84550				0.00	0	0
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12/R On 14/05/2020 Spot Bond			9.20000	100.85546	9.20000	100.83040				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			10.23000	98.82436	10.21500	98.84884				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			9.49000	100.33282	9.47500	100.34447				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			9.93000	100.21676	9.90500	100.28505				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			10.10000	102.48164	10.08000	102.56220				0.00	0	0
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			10.53500	101.52647	10.51500	101.61957				0.00	0	1,400,000,000
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,000</b>
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,000</b>
ABS18 On 26/09/2023 Spot Bond			10.10000	100.97213	10.07500	101.05162				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			9.10000	98.31527	9.08500	98.32337				0.00	0	7,125,000,000
<b>Total ABS6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,125,000,000</b>
<b>Total For ABS6</b>										<b>0.00</b>	<b>0</b>	<b>7,125,000,000</b>
ABS7 On 11/09/2026 Spot Bond			10.55000	92.39637	10.53000	92.47526				0.00	0	3,894,400,000
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,894,400,000</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>3,894,400,000</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.91428	100.00000	10.88986				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS12 On 07/12/2023 Spot Bond			3.73000	275.25553	3.73000	275.18469			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>
ABS14 On 31/01/2022 Spot Bond			3.12000	147.11929	3.12000	147.08399			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>
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ACIF1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02L On 20/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ACL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond				93.07887		93.07041			0.00	0	0
<b>Total ACL047 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 25/11/2020 Spot Bond			10.00000	102.97000	10.00000	102.94300			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				99.82989		99.80522			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				99.82489		99.79955			0.00	0	0
<b>Total ACL096 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				99.82293		99.79733			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				99.82670		99.80164			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				99.83552		99.81164			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104 On 20/12/2019 Spot Bond			9.70000	100.35435	9.68500	100.35526			0.00	0	0
<b>Total ACL104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				218.91773		218.69091			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				218.95248		218.72496			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				99.83161		99.80721			0.00	0	0
<b>Total ACL129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 25/11/2020 Spot Bond			10.00000	102.97000	10.00000	102.94300			0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond				99.83107		99.80659			0.00	0	0
<b>Total ACL145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	102.34210	10.23000	102.31390			0.00	0	0
<b>Total ACL161 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			9.73000	99.91383	9.71500	99.90867			0.00	0	0
<b>Total ACL167 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				99.83182		99.80742			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				99.84118		99.81811			0.00	0	0
<b>Total ACL175 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/06/2019 Spot Bond				100.72946		100.70662			0.00	0	0
<b>Total ACL183 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL185 On 20/09/2022 Spot Bond				99.83255		99.80828			0.00	0	0
<b>Total ACL185 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187 On 20/09/2020 Spot Bond				99.83020		99.80560			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				99.82775		99.80281			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				99.82729		99.80227			0.00	0	0
<b>Total ACL193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond				99.82729		99.80227			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>
ACL196 On 20/12/2017 Spot Bond				99.83552		99.81164			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>
ACL201 On 20/12/2022 Spot Bond				99.82412		99.79865			0.00	0	0
<b>Total ACL201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond				99.82412		99.79865			0.00	0	0
<b>Total ACL202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond				152.55492		152.31409			0.00	0	0
<b>Total ACL203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond				153.56473		153.32198			0.00	0	0
<b>Total ACL204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL208 On 20/03/2018 Spot Bond				99.84630		99.82395			0.00	0	0
<b>Total ACL208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.50850		100.48592			0.00	0	0
<b>Total ACL210 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				99.84262		99.81976			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL213 On 20/06/2018 Spot Bond				99.69213		99.66842			0.00	0	1,182,000,000
<b>Total ACL213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,182,000,000</b>
<b>Total For ACL213</b>									<b>0.00</b>	<b>0</b>	<b>1,182,000,000</b>
ACL214 On 20/09/2020 Spot Bond				93.22453		93.19196			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				99.84468		99.82212			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				99.84489		99.82236			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				99.83333		99.80917			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				100.75549		100.73002			0.00	0	0
<b>Total ACL218 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond				101.20260		101.17763			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				99.83406		99.81000			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				99.83688		99.81322			0.00	0	0
<b>Total ACL222 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL222</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond					0.00000	100.37110			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	100.00000	100.00000	100.00000			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	83.09793	100.00000	82.91368			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 04/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total ADCB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ADCB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB2 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000,000
<b>Total ADCB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
<b>Total For ADCB2U</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
AECI00 On 21/12/2017 Spot Bond				102.70082		102.67904				0.00	0	0
<b>Total AECI00 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI00</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A: On 18/10/2018 Spot Bond				101.34402		101.32029				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				101.38965		101.36510				0.00	0	0
<b>Total AHF2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C: On 18/10/2018 Spot Bond				101.54168		101.51437				0.00	0	0
<b>Total AHF2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/04/2019 Spot Bond				101.84064		101.81890				0.00	0	0
<b>Total AHF3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/04/2019 Spot Bond				101.31362		101.29044				0.00	0	0
<b>Total AHF3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2019 Spot Bond				101.69367		101.66360				0.00	0	0
<b>Total AHF3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2019 Spot Bond				101.61773		101.58904				0.00	0	0
<b>Total AHF3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2019 Spot Bond				102.23938		102.19938				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				102.01222		101.97636				0.00	0	0
<b>Total AHF3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For AHL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AHL1AU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	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	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIG2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIG2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			8.72500	101.91776	8.71000	101.91124			0.00	0	0
<b>Total AIR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			10.62500	105.62413	10.60500	105.67677			0.00	0	0
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			10.21500	95.86544	10.19000	95.95203			0.00	0	0
<b>Total AIR04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIR04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			11.17500	92.57466	11.16000	92.64088			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			3.74500	172.52953	3.77000	172.11759			0.00	0	0
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond				102.47973		102.45510			0.00	280,000,000	140,000,000
<b>Total APF02 SPOT</b>									<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For APF02</b>									<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
APF03 On 07/08/2018 Spot Bond				100.96365		100.93978			0.00	100,000,000	50,000,000
<b>Total APF03 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For APF03</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
APF04 On 21/10/2021 Spot Bond				101.30690		101.28147			0.00	0	0
<b>Total APF04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For APF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF05 On 24/08/2020 Spot Bond				100.46691		100.44173				0.00	0	0
<b>Total APF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF06 On 24/08/2022 Spot Bond				100.47966		100.45381				0.00	0	0
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS116L On 18/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS116U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS116U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS120L On 01/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS126U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS126U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS127U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS127U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS167U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS167U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS168U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS180U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS180U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS221U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For AS221U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01 On 20/03/2019 Spot Bond				99.84125		99.81818				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01 On 20/03/2019 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02 On 07/12/2033 Spot Bond			3.67000	231.91901	3.67000	231.85971				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02 On 20/06/2019 Spot Bond				98.92984		98.90400				0.00	0	0
<b>Total ASN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 10/11/2019 Spot Bond				100.79358		100.76876				0.00	0	0
<b>Total ASN036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 07/12/2033 Spot Bond			3.68500	206.96557	3.68500	206.91257				0.00	0	0
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04 On 21/11/2019 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04 On 12/03/2020 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 19/03/2018 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 16/04/2018 Spot Bond				101.38037		101.35688				0.00	0	0
<b>Total ASN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 22/04/2020 Spot Bond				101.29300		101.26784				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				101.11423		101.08907				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				101.09564		101.07087				0.00	0	0
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 14/05/2018 Spot Bond				99.77754		99.77607				0.00	0	0
<b>Total ASN062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 01/06/2018 Spot Bond				100.68341		100.66135				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				99.95215		99.93045				0.00	0	0
<b>Total ASN068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 07/02/2020 Spot Bond				100.87462		100.85022				0.00	0	0
<b>Total ASN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 02/07/2018 Spot Bond				97.73397		97.56650				0.00	0	0
<b>Total ASN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 20/06/2020 Spot Bond				99.81058		99.78321				0.00	0	0
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/09/2020 Spot Bond				99.83906		99.81572				0.00	0	0
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 10/12/2017 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 20/06/2020 Spot Bond				100.29069		100.26615				0.00	0	2,000,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
ASN08 On 03/09/2020 Spot Bond				100.24957		100.22121				0.00	0	0
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 25/09/2018 Spot Bond				101.83619		101.81275				0.00	0	0
<b>Total ASN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 01/10/2020 Spot Bond				126.27529		125.11886				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09 On 08/10/2018 Spot Bond				101.53432		101.51101				0.00	0	0
<b>Total ASN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09 On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09 On 21/10/2020 Spot Bond				101.26539		101.24077				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09 On 10/11/2020 Spot Bond				100.81655		100.79147				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09 On 20/12/2020 Spot Bond				75.09091		75.16642				0.00	0	0
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11 On 02/12/2020 Spot Bond				100.23115		100.20531				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11 On 20/12/2017 Spot Bond				99.83458		99.81057				0.00	0	0
<b>Total ASN112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ASN112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11: On 07/03/2021 Spot Bond				100.14933		100.02723			0.00	0	0
<b>Total ASN113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11: On 03/12/2020 Spot Bond				100.00000		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>
ASN11: On 10/12/2020 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11: On 27/01/2018 Spot Bond				101.11198		101.08837			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>
ASN12: On 20/12/2020 Spot Bond				99.78646		99.75567			0.00	0	0
<b>Total ASN121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 20/03/2019 Spot Bond				99.83798		99.81444			0.00	0	0
<b>Total ASN125 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN125</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 24/02/2019 Spot Bond				100.47240		100.44692			0.00	0	0
<b>Total ASN128 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN128</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 24/02/2019 Spot Bond				100.47420		100.44895			0.00	0	0
<b>Total ASN129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 24/02/2019 Spot Bond				100.46474		100.43968			0.00	0	0
<b>Total ASN130 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN130</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 03/03/2019 Spot Bond				100.22559		100.19991			0.00	0	412,000,000
<b>Total ASN131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>412,000,000</b>
<b>Total For ASN131</b>									<b>0.00</b>	<b>0</b>	<b>412,000,000</b>
ASN13: On 03/03/2019 Spot Bond				100.22378		100.19830			0.00	0	500,000,000
<b>Total ASN132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ASN132</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ASN13: On 20/12/2020 Spot Bond				99.78833		99.75781			0.00	0	0
<b>Total ASN134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 31/12/2018 Spot Bond				89.64000		89.66000				0.00	0	0
<b>Total ASN136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 31/01/2022 Spot Bond			3.85000	143.06777	3.85000	143.03065				0.00	0	0
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 31/12/2018 Spot Bond				89.64000		89.66000				0.00	0	0
<b>Total ASN141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2020 Spot Bond				101.83612		101.81381				0.00	0	0
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond				100.91397		100.88854				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				100.91397		100.88854				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			3.89500	142.82232	3.89500	142.78510				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				109.58372		109.53981				0.00	0	0
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 02/06/2021 Spot Bond				100.23604		100.20967				0.00	0	0
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/03/2028 Spot Bond			4.33500	157.95093	4.36000	157.56319				0.00	0	0
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 08/08/2021 Spot Bond				100.88845		100.86291				0.00	0	0
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 19/08/2021 Spot Bond				100.57148		100.54623				0.00	0	0
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 20/06/2021 Spot Bond				99.82406		99.79859				0.00	0	0
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 02/12/2019 Spot Bond				100.22155		100.19679				0.00	0	0
<b>Total ASN174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 30/07/2018 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 25/02/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18: On 20/06/2022 Spot Bond				99.81443		99.78757				0.00	0	0
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18: On 25/04/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 12/06/2020 Spot Bond				100.02232		99.99996				0.00	0	0
<b>Total ASN190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 15/06/2018 Spot Bond				106.84473		105.99693				0.00	0	0
<b>Total ASN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 27/06/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 12/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 30/06/2022 Spot Bond				101.82883		101.80351				0.00	0	0
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 31/01/2038 Spot Bond			3.94000	103.30140	3.94000	103.27436				0.00	0	0
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN195 On 20/06/2022 Spot Bond				99.84295		99.82015				0.00	0	0
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN196 On 09/04/2018 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN197 On 04/05/2018 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN198 On 01/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN200 On 25/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN200 On 21/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN201 On 18/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN202 On 20/06/2022 Spot Bond				99.84141		99.81839				0.00	0	0
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN203 On 20/06/2022 Spot Bond				99.83074		99.80620				0.00	0	551,500,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>551,500,000</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>551,500,000</b>
ASN204 On 25/08/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN207 On 24/08/2021 Spot Bond				100.54647		100.51708				0.00	0	0
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN208 On 24/08/2025 Spot Bond				100.59439		100.56246				0.00	0	0
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21 On 28/08/2020 Spot Bond				100.36023		100.33592				0.00	0	0
<b>Total ASN210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21 On 05/03/2018 Spot Bond				100.19675		100.17485				0.00	0	0
<b>Total ASN211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21 On 02/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21 On 01/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21 On 29/08/2022 Spot Bond				100.35270		100.32714				0.00	0	0
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21 On 14/09/2018 Spot Bond				99.97891		99.95772				0.00	0	0
<b>Total ASN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21 On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21 On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21 On 19/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21 On 20/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22 On 22/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22 On 13/07/2018 Spot Bond				101.32679		101.30432				0.00	0	0
<b>Total ASN222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 02/05/2018 Spot Bond				100.88374		100.86153				0.00	0	0
<b>Total ASN227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 01/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 17/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 28/05/2019 Spot Bond			8.56000	100.36892	8.56000	100.34583				0.00	0	0
<b>Total ASN232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 29/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38: On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39: On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN40: On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN50I On 16/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN50U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN50U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN89I On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN89U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN89U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond				100.02099		100.00003				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			9.10000	102.46748	9.08500	102.45388				0.00	0	0
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond				100.19896		100.17471				0.00	0	28,000,000
<b>Total BAW17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,000,000</b>
<b>Total For BAW17</b>										<b>0.00</b>	<b>0</b>	<b>28,000,000</b>
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.09091		100.06590				0.00	0	0
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			10.10000	98.84557	10.08500	98.85631				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			10.20000	98.94970	10.18500	98.97259				0.00	0	0
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	102.01079	9.30000	101.98518				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				100.14931		100.02721				0.00	0	0
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW24 On 30/09/2019 Spot Bond				102.61334		102.59046				0.00	0	0
<b>Total BAW24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW25 On 08/05/2020 Spot Bond				100.84998		100.82556				0.00	0	0
<b>Total BAW25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond				100.17601		100.15017				0.00	0	0
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA3 On 31/12/2018 Spot Bond				102.23115		102.20013				0.00	0	0
<b>Total BAYA31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA3 On 31/03/2018 Spot Bond				102.22090		102.19003				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>
BAYA3 On 31/03/2018 Spot Bond				102.57656		102.54886				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>
BAYA3 On 31/03/2018 Spot Bond				99.61834		99.61834				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>
BAYA3 On 30/09/2018 Spot Bond				102.94160		102.91317				0.00	0	0
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA4 On 30/09/2018 Spot Bond				100.05322		100.05322				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA4 On 30/09/2018 Spot Bond				102.22128		102.19040				0.00	0	0
<b>Total BAYA42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BAYA42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA44 On 31/03/2019 Spot Bond				102.22140		102.19052			0.00	0	0
<b>Total BAYA45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2019 Spot Bond				102.36208		102.32803			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				103.63988		103.60935			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 30/09/2019 Spot Bond				103.58798		103.55675			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>
BAYA55 On 31/03/2018 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total BAYA55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA57 On 31/03/2022 Spot Bond				102.46656		102.43220			0.00	0	0
<b>Total BAYA57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA58 On 30/06/2020 Spot Bond				102.92772		102.89523			0.00	0	0
<b>Total BAYA58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA59 On 30/06/2022 Spot Bond			13.77000	103.86661	13.74500	103.91053			0.00	0	0
<b>Total BAYA59 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA59</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA60 On 30/06/2020 Spot Bond			13.15000	103.99491	13.13500	103.99028			0.00	0	0
<b>Total BAYA60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA60</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA61 On 30/06/2020 Spot Bond				102.38817		102.35493			0.00	0	0
<b>Total BAYA61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA62 On 30/09/2020 Spot Bond				100.35028		100.32054			0.00	0	0
<b>Total BAYA62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA63 On 30/11/2020 Spot Bond				100.34593		100.31659			0.00	0	0
<b>Total BAYA63 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAYA63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA6 On 30/09/2022 Spot Bond				100.35318		100.32317				0.00	0	0
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA6 On 30/09/2020 Spot Bond				100.33865		100.30998				0.00	1,329,800,000	664,900,000
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>1,329,800,000</b>	<b>664,900,000</b>
<b>Total For BAYA65</b>										<b>0.00</b>	<b>1,329,800,000</b>	<b>664,900,000</b>
BAYB0 On 30/06/2019 Spot Bond				102.85869		102.81875				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 31/12/2019 Spot Bond				102.85848		102.81854				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 31/03/2020 Spot Bond				102.85859		102.81864				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 30/09/2020 Spot Bond				107.55466		107.51947				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB1 On 30/06/2020 Spot Bond				102.95664		102.91530				0.00	0	0
<b>Total BAYB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC122 On 24/05/2018 Spot Bond				100.41774		100.39575				0.00	0	0
<b>Total BC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ10 On 12/07/2019 Spot Bond				101.45250		101.42941				0.00	0	0
<b>Total BCJ10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ12 On 23/03/2018 Spot Bond			8.05000	102.07378	8.05000	102.05176				0.00	0	0
<b>Total BCJ12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ13 On 20/04/2018 Spot Bond				101.23158		101.20941				0.00	0	0
<b>Total BCJ13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ14 On 09/05/2019 Spot Bond				100.76094		100.73840				0.00	0	0
<b>Total BCJ14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ15 On 09/11/2020 Spot Bond				100.77917		100.75608				0.00	0	0
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ16 On 08/12/2020 Spot Bond				100.11420	100.00000	100.00000				0.00	0	35,000,000,000
<b>Total BCJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,000,000</b>
<b>Total For BCJ16</b>										<b>0.00</b>	<b>0</b>	<b>35,000,000,000</b>
BD0205 On 28/04/2028 Spot Bond			9.27000	175.43687	9.25000	175.74133				0.00	0	0
<b>Total BD0205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			9.27000	176.07035	9.25000	176.37157				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			9.65500	91.32385	9.63500	91.42073				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD302U On 18/04/2028 Spot Bond			100.00000	10.10587	100.00000	10.06745				0.00	0	0
<b>Total BD302U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BD302U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BEER0 On 28/03/2018 Spot Bond			8.35000	101.13322	8.33500	101.11494			0.00	0	0
<b>Total BEER02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BEER02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A7 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BG1A7U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A8 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BG1A8U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A8U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1B2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BG1B2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1B2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BG1C2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1C2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BG1D2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1D2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BG1E2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1E2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BG1F2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1F2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2019 Spot Bond				102.22046		102.19422			0.00	0	0
<b>Total BGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL02 On 19/11/2019 Spot Bond			10.40000	101.44729	10.38500	101.44474			0.00	0	0
<b>Total BGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2020 Spot Bond				102.92521		102.89907			0.00	580,000,000	290,000,000
<b>Total BGL03 SPOT</b>									<b>0.00</b>	<b>580,000,000</b>	<b>290,000,000</b>
<b>Total For BGL03</b>									<b>0.00</b>	<b>580,000,000</b>	<b>290,000,000</b>
BGL04 On 05/02/2020 Spot Bond			10.85000	102.02633	10.83500	102.02490			0.00	0	0
<b>Total BGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL05 On 04/09/2020 Spot Bond			11.75000	102.22359	11.73500	102.22537				0.00	0	0
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2020 Spot Bond				102.50336		102.47675				0.00	0	0
<b>Total BGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL07 On 03/09/2022 Spot Bond			11.64000	103.85819	11.61500	103.91514				0.00	0	0
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL08 On 03/09/2022 Spot Bond				100.26374		100.23376				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			11.75000	101.50917	11.73500	101.51191				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				101.09109		101.06078				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			12.13000	102.08968	12.11500	102.09752				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				104.63771		104.61199				0.00	200,000,000	100,000,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
BGL13 On 20/08/2021 Spot Bond			11.15000	105.37621	11.13500	105.39009				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				104.68351		104.65742				0.00	0	0
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL15 On 17/03/2022 Spot Bond				101.98455		101.95854				0.00	0	0
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL16 On 25/05/2022 Spot Bond				100.48483		100.45439				0.00	0	0
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL17 On 14/08/2024 Spot Bond				100.86110		100.83097				0.00	0	0
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL18 On 30/09/2022 Spot Bond				102.08883		102.06098				0.00	0	0
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL19 On 29/09/2024 Spot Bond				102.15011		102.12143				0.00	0	0
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGR04 On 28/02/2018 Spot Bond				106.90411		106.88014				0.00	0	0
<b>Total BGR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGT01 On 12/09/2022 Spot Bond				101.25688		101.22515				0.00	0	500,000,000
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
BID05 On 30/06/2019 Spot Bond				101.20297		101.17961				0.00	0	0
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			8.86000	104.00099	8.84500	103.99765				0.00	0	2,200,000,000
<b>Total BID06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
<b>Total For BID06</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
BID07 On 30/06/2020 Spot Bond				101.70115		101.67763				0.00	0	0
<b>Total BID07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID08 On 30/06/2022 Spot Bond				101.74044		101.71637				0.00	0	0
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2018 Spot Bond				99.81347		99.79231				0.00	0	0
<b>Total BPPF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2020 Spot Bond				99.79642		99.77339				0.00	0	0
<b>Total BPPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 17/09/2018 Spot Bond				99.95921		99.93869				0.00	0	0
<b>Total BPPF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BPPF03</b>										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond				99.95634		99.93439				0.00	0	0
<b>Total BPPF04 SPOT</b>										0.00	0	0
<b>Total For BPPF04</b>										0.00	0	0
BPPF0 On 24/10/2018 Spot Bond				101.08655		101.06500				0.00	0	0
<b>Total BPPF05 SPOT</b>										0.00	0	0
<b>Total For BPPF05</b>										0.00	0	0
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A1U SPOT</b>										0.00	0	0
<b>Total For BS2A1U</b>										0.00	0	0
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A2U SPOT</b>										0.00	0	0
<b>Total For BS2A2U</b>										0.00	0	0
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2B1U SPOT</b>										0.00	0	0
<b>Total For BS2B1U</b>										0.00	0	0
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2C1U SPOT</b>										0.00	0	0
<b>Total For BS2C1U</b>										0.00	0	0
BSR17 On 19/06/2018 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BSR17 SPOT</b>										0.00	0	0
<b>Total For BSR17</b>										0.00	0	0
BTC18 On 12/12/2017 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total BTC189 SPOT</b>										0.00	0	0
<b>Total For BTC189</b>										0.00	0	0
BTC19 On 09/01/2018 Spot Bond				99.45815		99.43808				0.00	0	0
<b>Total BTC190 SPOT</b>										0.00	0	0
<b>Total For BTC190</b>										0.00	0	0
BTC19 On 12/01/2018 Spot Bond				99.39800		99.37793				0.00	0	0
<b>Total BTC191 SPOT</b>										0.00	0	0
<b>Total For BTC191</b>										0.00	0	0
BTC19 On 17/01/2018 Spot Bond				99.34365		99.32490				0.00	0	0
<b>Total BTC192 SPOT</b>										0.00	0	0
<b>Total For BTC192</b>										0.00	0	0
BTC19 On 22/01/2018 Spot Bond				99.19693		99.17685				0.00	0	0
<b>Total BTC193 SPOT</b>										0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BTC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC19 On 07/02/2018 Spot Bond				98.86827		98.84806				0.00	0	0
<b>Total BTC194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC19 On 15/02/2018 Spot Bond				98.58939		98.56735				0.00	0	0
<b>Total BTC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC19 On 05/03/2018 Spot Bond				98.32484		98.30441				0.00	0	0
<b>Total BTC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ18 On 27/03/2018 Spot Bond				101.87167		101.84745				0.00	0	0
<b>Total BWZ18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond				101.93464		101.90959				0.00	0	0
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 19/11/2018 Spot Bond				100.55911		100.53440				0.00	0	0
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 10/11/2019 Spot Bond				100.82100		100.79578				0.00	0	0
<b>Total BWZJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2 On 10/11/2021 Spot Bond				100.84325		100.81735				0.00	0	0
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX161U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX161U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX162U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX162U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX163U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX163U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BX164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYA49U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA49U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL12 On 06/09/2018 Spot Bond			15.30000	100.36092	15.28500	100.32991				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				103.08134		103.05396				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			13.10000	102.58113	13.08500	102.56104				0.00	0	0
<b>Total CBL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond				101.76200		101.73185				0.00	0	0
<b>Total CBL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			12.60000	101.03854	12.58500	101.02701				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				100.83848		100.80970				0.00	0	65,000,000
<b>Total CBL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000</b>
<b>Total For CBL20</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000</b>
CBL22 On 06/05/2020 Spot Bond			10.45000	96.80754	10.43500	96.81067				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				101.02797		101.00419				0.00	0	0
<b>Total CBL23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL24 On 02/11/2020 Spot Bond				101.08659		101.06012				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				100.92019		100.89468				0.00	0	0
<b>Total CBL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CBL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL26 On 06/05/2021 Spot Bond			10.75000	102.11459	10.73500	102.12716				0.00	0	0
<b>Total CBL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL27 On 12/05/2020 Spot Bond				100.74324		100.71818				0.00	0	0
<b>Total CBL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			11.07500	105.72560	11.05500	112.04344				0.00	0	0
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			10.50000	105.18854	10.48000	105.25465				0.00	0	400,000,000
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
CCT03 On 15/03/2025 Spot Bond			10.85000	104.23650	10.83000	104.30590				0.00	0	0
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT04 On 17/07/2027 Spot Bond			10.58000	101.66328	10.56000	101.75173				0.00	0	0
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				101.42491		101.39965				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	102.96970	10.00000	102.94280				0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR18 On 04/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond				101.95766		101.92628				0.00	0	0
<b>Total CGR21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CGR21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR23 On 08/02/2019 Spot Bond				101.05755		101.02714				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				102.44861		102.41716				0.00	0	0
<b>Total CGR24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR25 On 27/06/2019 Spot Bond				102.32351		102.29331				0.00	0	0
<b>Total CGR25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR27 On 25/11/2019 Spot Bond				100.49125		100.46040				0.00	0	0
<b>Total CGR27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR28 On 08/02/2018 Spot Bond				100.84044		100.81629				0.00	0	0
<b>Total CGR28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR29 On 08/02/2021 Spot Bond				101.09022		101.05885				0.00	0	0
<b>Total CGR29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR31 On 27/06/2018 Spot Bond				101.84005		101.81625				0.00	0	0
<b>Total CGR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR32 On 21/07/2020 Spot Bond				101.52826		101.49842				0.00	0	0
<b>Total CGR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR33 On 22/09/2020 Spot Bond				99.74209		99.71307				0.00	0	0
<b>Total CGR33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR34 On 21/09/2018 Spot Bond			8.38800	101.90184	8.38800	101.87871				0.00	0	0
<b>Total CGR34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR35 On 28/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR35U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR35U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR36 On 02/10/2018 Spot Bond				101.72064		101.69684				0.00	0	0
<b>Total CGR36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CGR36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				97.34378		97.29375				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				103.06558		103.03866				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				100.41880		100.39058				0.00	0	0
<b>Total CIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG07 On 28/08/2020 Spot Bond				101.84461		101.81629				0.00	0	0
<b>Total CIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CIG09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG10 On 29/07/2019 Spot Bond				101.21554		101.18806				0.00	0	0
<b>Total CIG10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG11 On 29/07/2020 Spot Bond				96.35032		96.31540				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				101.29866		101.26927				0.00	0	0
<b>Total CIG12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CLC1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 01/07/2021 Spot Bond			10.11000	104.52140	10.11000	104.49340			0.00	0	0
<b>Total CLN184 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 29/08/2021 Spot Bond			3.14000	141.57707	3.14000	141.54295			0.00	0	0
<b>Total CLN193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2021 Spot Bond			3.82000	137.59164	3.82000	137.55581			0.00	0	0
<b>Total CLN198 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 25/11/2020 Spot Bond			10.00000	102.97000	10.00000	102.94300			0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 25/11/2020 Spot Bond			10.00000	102.97000	10.00000	102.94300			0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			13.50000	98.32884	13.50000	98.29395			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 24/02/2018 Spot Bond			9.35000	102.75350	9.35000	102.72768			0.00	0	0
<b>Total CLN243 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26 On 26/03/2019 Spot Bond			9.53000	102.19370	9.51500	102.18526			0.00	0	0
<b>Total CLN262 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 25/11/2020 Spot Bond			10.00000	102.97000	10.00000	102.94300			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>
CLN29 On 20/12/2017 Spot Bond				99.81736		99.79090			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>
CLN30 On 20/12/2017 Spot Bond				166.19737		166.19737			0.00	0	0
<b>Total CLN301 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				99.82896		99.80415				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>
CLN302 On 20/12/2017 Spot Bond				166.97906		166.97906				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>
CLN303 On 20/12/2017 Spot Bond				165.42746		165.42746				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>
CLN304 On 20/12/2017 Spot Bond				166.45605		166.45605				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>
CLN305 On 14/11/2022 Spot Bond				100.77300		100.74593				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>
CLN313 On 14/11/2022 Spot Bond			11.53000	93.42975	11.50500	93.48857				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>
CLN314 On 20/03/2023 Spot Bond			12.05000	94.71944	12.02500	94.77977				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond				99.81452		99.78766				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 14/11/2022 Spot Bond				100.75739		100.73086				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 30/04/2018 Spot Bond				100.43363		100.95219				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond			11.81000	99.94003	10.30500	100.46008				0.00	0	0
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 20/06/2018 Spot Bond				99.82865		99.80379				0.00	0	0
<b>Total CLN325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN325 On 20/06/2018 Spot Bond				99.82585		99.80059				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN326 On 20/06/2023 Spot Bond				99.81480		99.78800				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2018 Spot Bond				99.91668		99.89168				0.00	0	0
<b>Total CLN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2018 Spot Bond				99.80943		99.78182				0.00	0	0
<b>Total CLN332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN332 On 20/09/2018 Spot Bond				143.18655		143.18655				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 20/12/2018 Spot Bond				100.32894		100.29966				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 20/12/2023 Spot Bond				99.80163		99.77296				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN343 On 20/12/2018 Spot Bond				99.84489		99.82236				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2023 Spot Bond				98.96759		98.94060				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 28/10/2018 Spot Bond				101.04860		101.02495				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN350 On 30/04/2018 Spot Bond				101.10766		101.08262				0.00	0	0
<b>Total CLN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN358 On 20/03/2019 Spot Bond				99.84910		99.82715				0.00	0	0
<b>Total CLN360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN360 On 20/03/2024 Spot Bond			10.71000	101.69678	10.68500	101.77919				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond				99.83626		99.81251				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 06/08/2023 Spot Bond				101.07891		101.04963				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 20/03/2024 Spot Bond			12.85000	103.50992	12.82500	103.58033				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond				101.11877		101.08840				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond			12.88000	103.78860	12.85500	103.85138				0.00	0	0
<b>Total CLN367 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN367 On 06/08/2023 Spot Bond				99.50455		99.47244				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>
CLN369 On 26/07/2022 Spot Bond				101.24824		101.22232				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>
CLN370 On 20/03/2024 Spot Bond				99.80353		99.77514				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/09/2023 Spot Bond				99.83858		99.81516				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				99.83538		99.81151				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				99.83557		99.81169				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 20/03/2021 Spot Bond			10.15000	101.52688	10.13500	101.53986				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/06/2019 Spot Bond				96.21878		96.18601				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	100.50080	10.98000	100.47112				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	102.51590	11.00000	102.48557				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				99.81638		99.78984				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 20/09/2024 Spot Bond			12.64000	100.04854	12.61500	100.12435				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				99.79997		99.77110				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/03/2021 Spot Bond				99.83524		99.81137				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				101.31952		101.29209				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				99.82518		99.79984				0.00	0	0
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 20/12/2019 Spot Bond				105.46230		105.46230				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				99.83443		99.81043				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 02/03/2018 Spot Bond				100.42229		100.40047				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				99.82151		99.79563				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				100.20256		100.17077				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				100.73239		100.70673				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				100.72848		100.70296				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond				99.83432		99.81032				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 21/02/2018 Spot Bond				100.66507		100.63435				0.00	0	0
<b>Total CLN404 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN404</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN404 On 20/06/2020 Spot Bond				100.13872		100.13872				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN406 On 20/06/2020 Spot Bond				99.83338		99.80924				0.00	0	0
<b>Total CLN407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 18/07/2020 Spot Bond				101.61721		101.58853				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				99.81645		99.78991				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				99.81551		99.78884				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 18/07/2020 Spot Bond				101.62479		101.59598				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 20/09/2020 Spot Bond				101.54391		101.52001				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond				99.80893		99.78132				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				101.72339		101.69278				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 23/09/2020 Spot Bond				99.61688		102.19765				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				99.79958		99.77065				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	49.61339	7.01000	49.60418				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				99.79771		99.76851				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				101.63586		101.60174				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				110.54730		110.54730				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 20/12/2020 Spot Bond				106.51000		106.51000				0.00	0	0
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond				107.56110		107.56110				0.00	0	0
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN424 On 20/12/2020 Spot Bond				102.38636		102.36194				0.00	0	0
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN425 On 20/12/2020 Spot Bond				107.33250		107.33250				0.00	0	0
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN426 On 20/12/2018 Spot Bond				101.49861		101.47577				0.00	0	0
<b>Total CLN427 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN427</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN427 On 20/12/2020 Spot Bond				99.76028		99.72579				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				121.65169		121.65169				0.00	0	0
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN430 On 20/12/2020 Spot Bond				116.14307		116.14307				0.00	0	0
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN431 On 20/12/2020 Spot Bond				115.25712		115.25712				0.00	0	0
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN432 On 20/12/2020 Spot Bond				121.52148		121.52148				0.00	0	0
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN433 On 20/12/2020 Spot Bond				122.49971		122.49971				0.00	0	0
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 20/12/2020 Spot Bond				99.81743		99.79102				0.00	0	0
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN436 On 20/12/2020 Spot Bond				99.82589		99.80069				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 03/02/2021 Spot Bond				101.04760		101.02132				0.00	0	0
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44 On 20/03/2021 Spot Bond				123.42675		123.42675				0.00	0	0
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44 On 20/03/2021 Spot Bond				99.66711		99.61951				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>
CLN44 On 23/05/2021 Spot Bond				100.54302		100.51549				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>
CLN44 On 24/05/2021 Spot Bond			10.40000	103.26239	10.38500	103.27680				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>
CLN45 On 31/01/2022 Spot Bond			4.52000	139.46378	4.52000	139.42512				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			6.49500	100.51079	6.49500	100.47768				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			6.13500	102.82870	6.13500	102.79579				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				100.50834		100.48098				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				99.79377		99.76399				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				100.66243		100.63648				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>
CLN45 On 29/11/2021 Spot Bond				100.36681		100.34035				0.00	0	0
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46 On 29/11/2021 Spot Bond				100.36306		100.33686				0.00	0	0
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN460 On 15/02/2022 Spot Bond				100.78592		100.75752				0.00	0	0
<b>Total CLN461 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN461</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN461 On 16/02/2022 Spot Bond			11.32000	102.65910	11.30500	102.67705				0.00	0	0
<b>Total CLN462 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN462</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN462 On 23/02/2018 Spot Bond				100.48526		100.46064				0.00	0	0
<b>Total CLN463 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN463</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN463 On 13/03/2022 Spot Bond			10.46000	101.10195	10.43500	101.15693				0.00	0	0
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN464 On 14/03/2020 Spot Bond				99.97729		99.95462				0.00	0	0
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN465 On 21/02/2024 Spot Bond				100.57338		100.54686				0.00	0	0
<b>Total CLN466 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN466</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN466 On 27/03/2020 Spot Bond				101.80848		101.78510				0.00	0	0
<b>Total CLN467 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN467</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN467 On 28/03/2020 Spot Bond				101.84722		101.82299				0.00	0	0
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN468 On 28/03/2022 Spot Bond				101.93036		101.90503				0.00	0	0
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN469 On 07/05/2018 Spot Bond				100.82611		100.80307				0.00	0	0
<b>Total CLN470 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN470</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN470 On 17/05/2019 Spot Bond				100.61011		100.58620				0.00	0	0
<b>Total CLN471 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN471</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN471 On 19/11/2022 Spot Bond				100.63796		100.60980				0.00	0	0
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47: On 05/10/2022 Spot Bond				92.82963		97.99811				0.00	0	0
<b>Total CLN473 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN473</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47: On 05/10/2022 Spot Bond			13.72000	88.91859	12.19500	93.86596				0.00	0	0
<b>Total CLN474 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN474</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47: On 23/06/2021 Spot Bond				100.20291		100.07258				0.00	0	0
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47: On 20/09/2020 Spot Bond				99.81551		99.78884				0.00	0	0
<b>Total CLN476 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN476</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47: On 29/11/2021 Spot Bond			100.00000	13.32734	100.00000	13.29751				0.00	0	0
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47: On 05/10/2022 Spot Bond			10.51500	97.54890	10.49000	97.61167				0.00	0	0
<b>Total CLN478 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN478</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47: On 05/10/2022 Spot Bond				101.77982		101.75417				0.00	0	0
<b>Total CLN479 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN479</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN48: On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN48: On 07/06/2022 Spot Bond				100.20211		100.07191				0.00	0	0
<b>Total CLN481 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN481</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN48: On 20/05/2021 Spot Bond				100.59531		100.56895				0.00	0	0
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN48: On 20/05/2021 Spot Bond				101.46740		101.44190				0.00	0	0
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN48: On 02/12/2021 Spot Bond				100.72285		100.69735				0.00	0	0
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN484 On 02/12/2021 Spot Bond			10.25000	98.39974	10.23500	98.42014				0.00	0	0
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN485 On 20/06/2022 Spot Bond				100.54886		100.52477				0.00	0	0
<b>Total CLN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN486</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN486 On 07/12/2021 Spot Bond			13.14000	98.54749	13.11500	98.59497				0.00	0	0
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN487 On 28/07/2022 Spot Bond			9.94000	100.53711	9.91500	100.60004				0.00	0	0
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN488 On 28/03/2020 Spot Bond				101.82648		101.80253				0.00	0	0
<b>Total CLN489 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN489</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN489 On 28/03/2022 Spot Bond				101.91999		101.89479				0.00	0	0
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN490 On 07/06/2022 Spot Bond				84.11965		83.98426				0.00	0	0
<b>Total CLN491 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN491</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN491 On 30/09/2019 Spot Bond				101.91724		101.89067				0.00	0	0
<b>Total CLN492 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN492</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN492 On 20/06/2022 Spot Bond				99.81592		99.78928				0.00	0	0
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN493 On 07/06/2022 Spot Bond			12.75000	97.35403	12.73500	97.37015				0.00	0	0
<b>Total CLN494 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN494</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN494 On 29/08/2020 Spot Bond				100.34230		100.31759				0.00	0	0
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN495 On 04/09/2024 Spot Bond			10.94000	98.68187	10.91500	98.76680				0.00	0	0
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN496 On 04/09/2024 Spot Bond				100.23769		100.21062				0.00	0	0
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN497 On 08/06/2022 Spot Bond				100.03951		100.10271				0.00	0	0
<b>Total CLN498 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN498</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN498 On 20/05/2021 Spot Bond				100.57668		100.55113				0.00	0	0
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN499 On 10/10/2020 Spot Bond				101.47292		101.44918				0.00	0	0
<b>Total CLN500 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN500</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN500 On 11/10/2022 Spot Bond				101.49594		101.47055				0.00	0	0
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN501 On 11/10/2024 Spot Bond				101.55107		101.52472				0.00	0	0
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN502 On 20/12/2022 Spot Bond				99.80967		99.78216				0.00	0	0
<b>Total CLN503 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN503</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN503 On 11/10/2024 Spot Bond				101.36596		101.33965				0.00	0	0
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN504 On 24/10/2020 Spot Bond				101.17527		101.15144				0.00	0	0
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN505 On 30/04/2019 Spot Bond				101.01297		100.98957				0.00	0	0
<b>Total CLN506 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN506</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN506 On 20/12/2022 Spot Bond				99.81380		99.78687				0.00	0	0
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN507 On 24/02/2020 Spot Bond				100.88854		100.86026				0.00	0	0
<b>Total CLN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond				204.78196		205.08657				0.00	0	0
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			9.65500	91.32385	9.63500	91.42073				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			9.27000	175.43687	9.25000	175.74133				0.00	0	0
<b>Total CLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			9.27000	176.07035	9.25000	176.37157				0.00	0	0
<b>Total CLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF11 On 20/03/2018 Spot Bond				99.84667		99.82438				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				99.83931		99.81597				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				100.19158		100.16904				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				99.83924		99.81590				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				99.83243		99.80816				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>
CLNF16 On 17/08/2021 Spot Bond				100.65725		100.63151				0.00	0	0
<b>Total CLNF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ04 On 05/06/2018 Spot Bond			8.30000	100.52261	8.28500	100.50757				0.00	0	0
<b>Total COJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For COJ04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ05 On 05/06/2023 Spot Bond			9.89500	109.85335	9.88000	109.89032			0.00	0	1,000,000,000
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
COJ07 On 23/03/2021 Spot Bond			10.36000	103.52065	10.34500	103.53295		4,144,000,000,000.00	400,000,000	100,000,000	
<b>Total COJ07 SPOT</b>								<b>4,144,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>	
<b>Total For COJ07</b>								<b>4,144,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>	
COJ08 On 22/06/2026 Spot Bond			10.85000	103.03663	10.83000	103.11885		0.00	0	0	
<b>Total COJ08 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ08</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			10.60000	98.17386	10.57500	98.25988		13,144,000,000,000.00	1,240,000,000	310,000,000	
<b>Total COJG01 SPOT</b>								<b>13,144,000,000,000.00</b>	<b>1,240,000,000</b>	<b>310,000,000</b>	
<b>Total For COJG01</b>								<b>13,144,000,000,000.00</b>	<b>1,240,000,000</b>	<b>310,000,000</b>	
COT01 On 03/04/2023 Spot Bond			10.77500	95.15151	10.75000	95.21913		7,327,000,000,000.00	680,000,000	170,000,000	
<b>Total COT01 SPOT</b>								<b>7,327,000,000,000.00</b>	<b>680,000,000</b>	<b>170,000,000</b>	
<b>Total For COT01</b>								<b>7,327,000,000,000.00</b>	<b>680,000,000</b>	<b>170,000,000</b>	
COT02 On 03/04/2028 Spot Bond			11.98000	91.57603	11.96000	91.65491		0.00	0	100,000,000	
<b>Total COT02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>100,000,000</b>	
<b>Total For COT02</b>								<b>0.00</b>	<b>0</b>	<b>100,000,000</b>	
COT03 On 05/06/2028 Spot Bond			12.00000	85.27776	11.98000	85.35555		0.00	0	0	
<b>Total COT03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COT03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CPV01 On 30/06/2029 Spot Bond			12.41500	98.83850	12.39000	98.90847		0.00	0	0	
<b>Total CPV01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CPV01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CS001 On 31/03/2018 Spot Bond				101.75004		101.72583		0.00	0	0	
<b>Total CS001 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CS001</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CS002 On 17/12/2020 Spot Bond				99.88812		99.86543		0.00	0	0	
<b>Total CS002 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CS002</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CS003 On 12/08/2021 Spot Bond				99.65486		99.62912		0.00	0	0	
<b>Total CS003 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CS003</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total CSA04U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CSA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSD04 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSD04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN38 On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DEN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN40 On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DEN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 21/09/2018 Spot Bond				99.82252		99.79994				0.00	0	0
<b>Total DENG73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 28/09/2018 Spot Bond				101.75156		101.72832				0.00	0	0
<b>Total DENG74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 04/09/2018 Spot Bond				100.20744		100.18436				0.00	0	0
<b>Total DENG75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00 On 20/09/2018 Spot Bond				99.78782		99.75716				0.00	0	0
<b>Total DOL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00 On 24/01/2019 Spot Bond				101.88197		101.84427				0.00	0	0
<b>Total DOL004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00 On 20/12/2019 Spot Bond				72.97058		72.90366				0.00	0	0
<b>Total DOL009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL01 On 20/12/2021 Spot Bond				99.68552		99.64040				0.00	0	0
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY01 On 21/11/2022 Spot Bond				100.51978		100.49553				0.00	0	0
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY02 On 21/11/2024 Spot Bond				100.53747		100.51241				0.00	0	0
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY03 On 21/11/2024 Spot Bond			10.32000	100.99167	10.30000	101.07596			0.00	0	0
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			9.92000	97.29256	9.90500	97.30975			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			9.19000	103.76186	9.17500	103.76540		3,219,030,926,000.00	350,275,400	155,598,700	
<b>Total DV22 SPOT</b>								<b>3,219,030,926,000.00</b>	<b>350,275,400</b>	<b>155,598,700</b>	
<b>Total For DV22</b>								<b>3,219,030,926,000.00</b>	<b>350,275,400</b>	<b>155,598,700</b>	
DV22/R On 07/02/2020 Spot Bond			100.00000	28.33934	100.00000	28.27696		0.00	0	0	
<b>Total DV22/R207 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV22/R207</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			9.89000	103.34487	9.86500	103.41808		306,722,526,000.00	31,013,400	226,006,700	
<b>Total DV23 SPOT</b>								<b>306,722,526,000.00</b>	<b>31,013,400</b>	<b>226,006,700</b>	
<b>Total For DV23</b>								<b>306,722,526,000.00</b>	<b>31,013,400</b>	<b>226,006,700</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.00703	100.00000	13.97621		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.00703	100.00000	13.97621		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			10.31000	100.26912	10.28500	100.35214		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	103.05419	9.69000	103.02770		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.05419	9.69000	103.02770		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			11.57500	94.05609	11.56000	94.11414		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	103.18227	10.10000	103.15465		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.18227	10.10000	103.15465		0.00	0	0	
<b>Total DV29/R213 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV29/R213</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DVC02: On 19/02/2018 Spot Bond				100.54303		100.52116		0.00	0	0	
<b>Total DVC028 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For DVC028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC028 On 29/08/2018 Spot Bond				100.31138		100.28879			0.00	0	0
<b>Total DVC029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC029 On 23/10/2018 Spot Bond				101.09876		101.07742			0.00	0	0
<b>Total DVC030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC030 On 30/03/2018 Spot Bond				101.70710		101.68590			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>
DVF18 On 31/05/2019 Spot Bond				100.61110		100.58752			0.00	0	0
<b>Total DVF19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF19 On 29/11/2019 Spot Bond				100.33307		100.30904			0.00	0	0
<b>Total DVF20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 28/03/2020 Spot Bond				101.73315		101.71045			0.00	0	0
<b>Total DVF20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20B On 31/08/2020 Spot Bond				100.28090		100.25725			0.00	0	0
<b>Total DVF20C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20C On 23/10/2020 Spot Bond				101.15963		101.13708			0.00	0	0
<b>Total DVF20D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20D On 29/11/2021 Spot Bond				100.34503		100.32013			0.00	0	0
<b>Total DVF21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF21 On 28/03/2022 Spot Bond				101.90067		101.87727			0.00	0	0
<b>Total DVF22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22 On 29/08/2022 Spot Bond				100.33766		100.31318			0.00	0	0
<b>Total DVF22B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22B On 24/10/2022 Spot Bond				101.19372		101.17046			0.00	0	0
<b>Total DVF22C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF24 On 23/10/2024 Spot Bond				101.23425		101.21022				0.00	0	0
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			9.04000	115.14263	9.02500	115.15179				0.00	0	200,000,000
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
E170/R On 01/08/2020 Spot Bond			100.00000	28.33991	100.00000	28.27754				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			9.71000	102.25180	9.69500	102.25477				0.00	0	0
<b>Total ECN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			9.96000	101.68074	9.94500	101.70428				0.00	0	0
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			10.25000	101.08264	10.22500	101.16727				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			3.93000	101.46662	3.93000	101.43990				0.00	0	0
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			3.58000	95.93709	3.58000	95.91290				0.00	0	0
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037/I On 31/01/2037 Spot Bond			2.25000	117.22533	2.25000	117.19993				0.00	0	0
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 02/05/2028 Spot Bond			3.41500	125.76644	3.44000	125.45400				0.00	0	0
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL29 On 19/11/2029 Spot Bond			3.42500	112.39517	3.45000	112.07497				0.00	0	0
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			3.44500	111.92862	3.47000	111.60418				0.00	0	0
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For EL30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			3.57500	101.47345	3.57500	101.44776			0.00	0	0
<b>Total EL31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL36 On 31/01/2036 Spot Bond			3.55000	97.14132	3.55000	97.11690			0.00	0	0
<b>Total EL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL36/I2 On 31/01/2036 Spot Bond			2.25000	117.22533	2.25000	117.19993			0.00	0	0
<b>Total EL36/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36/I2038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			9.95000	105.31530	9.93500	105.32181			0.00	0	0
<b>Total EMM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			10.03000	104.59213	10.01500	104.60509			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			11.05000	96.56065	11.03000	96.61943			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			11.37500	92.49050	11.36000	92.51422			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			11.62500	97.91456	11.61000	97.94058			0.00	0	1,999,999,800
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,999,999,800</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>	<b>1,999,999,800</b>
EMM06 On 23/06/2025 Spot Bond			11.15000	97.01285	11.13000	102.32982			0.00	0	0
<b>Total EMM06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM07 On 10/07/2027 Spot Bond			11.00000	102.77890	10.98000	102.81556			0.00	0	0
<b>Total EMM07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM07 On 17/07/2032 Spot Bond			11.63500	91.96150	11.62000	91.97870			0.00	0	0
<b>Total EMM07P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF002 On 28/05/2018 Spot Bond				100.36240		100.33796			0.00	0	0
<b>Total EPF002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EPF002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF002 On 19/08/2018 Spot Bond				100.67642		100.65318				0.00	2,400,000,000	600,000,000
<b>Total EPF006 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>600,000,000</b>
<b>Total For EPF006</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>600,000,000</b>
EPF007 On 02/09/2020 Spot Bond				100.22023		100.19561				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				100.42312		100.40104				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				101.64205		101.61937				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				101.18414		101.16031				0.00	0	0
<b>Total EPF010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF011 On 12/06/2020 Spot Bond				100.57549		100.55312				0.00	0	0
<b>Total EPF011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF012 On 06/11/2020 Spot Bond				100.90930		100.88466				0.00	0	0
<b>Total EPF012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF03U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC30 On 02/03/2018 Spot Bond				100.20827		100.18500				0.00	0	0
<b>Total EPFC30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC33 On 06/03/2018 Spot Bond				102.11438		102.09281				0.00	1,600,000,000	400,000,000
<b>Total EPFC33 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>400,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EPFC33</b>										0.00	1,600,000,000	400,000,000
EPFC3 On 06/09/2018 Spot Bond				100.15915		100.13573				0.00	0	0
<b>Total EPFC34 SPOT</b>										0.00	0	0
<b>Total For EPFC34</b>										0.00	0	0
EPFC3 On 03/05/2018 Spot Bond				100.83398		100.81248				0.00	0	0
<b>Total EPFC35 SPOT</b>										0.00	0	0
<b>Total For EPFC35</b>										0.00	0	0
EPFC3 On 06/11/2018 Spot Bond				100.83434		100.81173				0.00	0	0
<b>Total EPFC36 SPOT</b>										0.00	0	0
<b>Total For EPFC36</b>										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS05 SPOT</b>										0.00	0	0
<b>Total For EQS05</b>										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				99.05726		99.02467				0.00	0	0
<b>Total EQS06 SPOT</b>										0.00	0	0
<b>Total For EQS06</b>										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.60000	100.27739	12.58500	100.24880				0.00	0	0
<b>Total EQS07 SPOT</b>										0.00	0	0
<b>Total For EQS07</b>										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.88670		100.85928				0.00	0	0
<b>Total EQS08A SPOT</b>										0.00	0	0
<b>Total For EQS08A</b>										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS08A/JIBAR SPOT</b>										0.00	0	0
<b>Total For EQS08A/JIBAR</b>										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				101.21552		101.18804				0.00	0	0
<b>Total EQS10 SPOT</b>										0.00	0	0
<b>Total For EQS10</b>										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS11U SPOT</b>										0.00	0	0
<b>Total For EQS11U</b>										0.00	0	0
ERS3B On 17/08/2019 Spot Bond				100.63441		100.60955				0.00	0	0
<b>Total ERS3B4 SPOT</b>										0.00	0	0
<b>Total For ERS3B4</b>										0.00	0	0
ERS3B On 17/05/2019 Spot Bond				100.63680		100.61167				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ERS3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/08/2019 Spot Bond				100.66939		100.64318				0.00	0	0
<b>Total ERS3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/05/2019 Spot Bond				100.70554		100.67772				0.00	0	0
<b>Total ERS3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 25/11/2020 Spot Bond			10.00000	102.97000	10.00000	102.94300				0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/08/2018 Spot Bond				100.53076		100.50686				0.00	0	0
<b>Total ERSA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2018 Spot Bond				100.80558		100.78245				0.00	0	0
<b>Total ERSA20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond				100.25926		100.23390				0.00	0	0
<b>Total ERSA21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/05/2019 Spot Bond				100.95898		100.93505				0.00	0	0
<b>Total ERSA22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2019 Spot Bond				100.62740		100.60282				0.00	0	0
<b>Total ERSA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond				100.60997		100.58606				0.00	0	0
<b>Total ERSA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond				100.63098		100.60626				0.00	0	0
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES18 On 20/04/2018 Spot Bond			8.52000	101.58966	8.50500	101.57187				0.00	0	45,600,000,000
<b>Total ES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>45,600,000,000</b>
<b>Total For ES18</b>										<b>0.00</b>	<b>0</b>	<b>45,600,000,000</b>
ES18/R On 20/04/2018 Spot Bond			9.25000	101.33777	9.25000	101.31290				0.00	0	0

Contract Details	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/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			9.68000	105.07804	9.65500	105.15105			547,216,208,000.00	56,530,600	1,973,315,300
<b>Total ES23 SPOT</b>									<b>547,216,208,000.00</b>	<b>56,530,600</b>	<b>1,973,315,300</b>
<b>Total For ES23</b>									<b>547,216,208,000.00</b>	<b>56,530,600</b>	<b>1,973,315,300</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	103.80958	10.00000	103.78206			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			10.44000	87.37835	10.42000	87.45305			873,343,584,000.00	83,653,600	6,951,719,200
<b>Total ES26 SPOT</b>									<b>873,343,584,000.00</b>	<b>83,653,600</b>	<b>6,951,719,200</b>
<b>Total For ES26</b>									<b>873,343,584,000.00</b>	<b>83,653,600</b>	<b>6,951,719,200</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.53470	7.85000	101.51323			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			11.18500	74.80401	11.18000	74.81055			56,958,932,452,000.00	5,092,439,200	5,266,719,600
<b>Total ES33 SPOT</b>									<b>56,958,932,452,000.00</b>	<b>5,092,439,200</b>	<b>5,266,719,600</b>
<b>Total For ES33</b>									<b>56,958,932,452,000.00</b>	<b>5,092,439,200</b>	<b>5,266,719,600</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.82668	7.50000	101.80597			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			11.43500	77.16302	11.43500	77.13944			518,954,605,000.00	45,383,000	8,632,291,500
<b>Total ES42 SPOT</b>									<b>518,954,605,000.00</b>	<b>45,383,000</b>	<b>8,632,291,500</b>
<b>Total For ES42</b>									<b>518,954,605,000.00</b>	<b>45,383,000</b>	<b>8,632,291,500</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.12689	8.50000	101.10376			0.00	0	0
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX02 On 19/05/2019 Spot Bond				99.31688		99.28929			0.00	40,000,000	20,000,000
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
FBJ20Z On 20/03/2020 Spot Bond				99.83835		99.81488			0.00	0	0
<b>Total FBJ20Z SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ20Z</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ22Z On 20/03/2022 Spot Bond				99.83251		99.80824			0.00	0	0
<b>Total FBJ22Z SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ22Z</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	75,000,000,000
<b>Total FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,000</b>
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,000</b>
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	89,700,000,000
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>89,700,000,000</b>
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	<b>89,700,000,000</b>
FIFB08 On 31/05/2019 Spot Bond				100.32359		100.29851				0.00	0	0
<b>Total FIFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB09 On 27/06/2019 Spot Bond				101.86948		101.84530				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				100.58368		100.56174				0.00	0	50,000,000
<b>Total FIFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For FIFB10</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
FIFB11 On 07/02/2020 Spot Bond				100.77311		100.74870				0.00	0	0
<b>Total FIFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB12 On 13/08/2020 Spot Bond				100.72605		100.70150				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FIFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB14 On 07/11/2022 Spot Bond				100.85608		100.83220			0.00	0	0
<b>Total FIFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB15 On 20/11/2022 Spot Bond				100.55169		100.52722			0.00	0	0
<b>Total FIFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC32 On 24/05/2018 Spot Bond				100.39858		100.37719			0.00	0	0
<b>Total FIFC32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FMLA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FMLA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FPA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FPB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			9.05000	99.29291	9.03500	99.28321		1,810,000,000,000.00		200,000,000	440,000,000
<b>Total FRB05 SPOT</b>								<b>1,810,000,000,000.00</b>		<b>200,000,000</b>	<b>440,000,000</b>
<b>Total For FRB05</b>								<b>1,810,000,000,000.00</b>		<b>200,000,000</b>	<b>440,000,000</b>
FRB11 On 11/12/2017 Spot Bond					0.00000	0.00000		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 02/06/2019 Spot Bond				100.84777		100.82273		0.00		0	0
<b>Total FRB12 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For FRB12</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
FRB13 On 02/06/2021 Spot Bond				99.05689		99.02876		0.00		0	0
<b>Total FRB13 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For FRB13</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
FRB14 On 02/06/2021 Spot Bond			11.35000	96.50941	11.33500	96.52123		0.00		0	0
<b>Total FRB14 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For FRB14</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
FRB15 On 06/03/2020 Spot Bond				102.88438		102.85867		0.00		340,000,000	170,000,000

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 FRB15 SPOT</b>									<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
FRB16 On 08/07/2020 Spot Bond				104.79645		104.77211			0.00	340,000,000	170,000,000
<b>Total FRB16 SPOT</b>									<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
<b>Total For FRB16</b>									<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
FRB17 On 08/01/2022 Spot Bond				102.05803		102.02924			0.00	0	0
<b>Total FRB17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRB17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2021 Spot Bond				105.18978		105.16413			0.00	220,000,000	2,710,000,000
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>220,000,000</b>	<b>2,710,000,000</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>220,000,000</b>	<b>2,710,000,000</b>
FRB19 On 14/04/2021 Spot Bond			12.05000	102.78614	12.03500	102.79361			0.00	0	0
<b>Total FRB19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB20 On 15/04/2021 Spot Bond				103.13430		103.10608			0.00	0	0
<b>Total FRB20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB21 On 24/11/2021 Spot Bond				100.56670		100.53623			0.00	0	0
<b>Total FRB21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB22 On 08/12/2022 Spot Bond				100.24007		100.30062			0.00	60,000,000	30,000,000
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
FRB23 On 20/09/2027 Spot Bond				102.34782		102.32020			0.00	0	0
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			9.18000	108.42415	9.16500	108.41223		19,278,000,000,000.00	2,100,000,000	1,150,000,000	
<b>Total FRBC21 SPOT</b>								<b>19,278,000,000,000.00</b>	<b>2,100,000,000</b>	<b>1,150,000,000</b>	
<b>Total For FRBC21</b>								<b>19,278,000,000,000.00</b>	<b>2,100,000,000</b>	<b>1,150,000,000</b>	
FRBC2:On 21/12/2018 Spot Bond				103.87201		103.84913			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			3.37000	145.71684	3.37000	145.68091			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			3.53000	278.09222	3.53000	278.02214				0.00	0	0
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			3.79700	119.44727	3.79700	119.41645				0.00	0	100,000,000
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRBI28 On 31/03/2028 Spot Bond			4.09500	161.30295	4.12000	160.90688				0.00	0	0
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI29 On 31/03/2029 Spot Bond			4.04000	81.77377	4.05000	81.67169				0.00	0	0
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			4.32000	191.74989	4.32000	191.69749				0.00	0	40,000,000
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
FRBI46 On 31/03/2046 Spot Bond			4.38000	88.18330	4.38000	88.15905				0.00	0	0
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI50 On 31/12/2050 Spot Bond			4.35000	91.72239	4.37000	91.34287				0.00	0	0
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 30/11/2020 Spot Bond			9.09000	77.12769	9.09000	77.12769				0.00	0	0
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 28/10/2024 Spot Bond			10.37000	50.62571	10.37000	50.62571				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			10.41000	49.93097	10.41000	49.93097				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>
FRC06 On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond				100.27958		100.24789				0.00	108,600,000	54,300,000

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 FRC107 SPOT</b>										<b>0.00</b>	<b>108,600,000</b>	<b>54,300,000</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>108,600,000</b>	<b>54,300,000</b>
FRC15: On 20/12/2017 Spot Bond				102.28278		102.25580				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				102.10130		102.07653				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				102.16332		102.13780				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				102.77195		102.73901				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				102.12887		102.10376				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 20/03/2018 Spot Bond				102.01870		101.99494				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				102.02100		101.99721				0.00	0	0
<b>Total FRC166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				102.85275		102.81882				0.00	0	0
<b>Total FRC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/06/2018 Spot Bond				102.08365		102.05875				0.00	0	0
<b>Total FRC168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 31/01/2025 Spot Bond			4.59000	113.49125	4.59000	113.45957				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				102.18636		102.16056				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				102.17887		102.15303				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 21/02/2018 Spot Bond				100.14330		100.11676				0.00	0	0
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/06/2018 Spot Bond				102.18636		102.16056				0.00	0	0
<b>Total FRC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/09/2018 Spot Bond				102.07140		102.04700				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/09/2018 Spot Bond				102.02775		102.00388				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 06/08/2023 Spot Bond				100.57493		100.54538				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/09/2020 Spot Bond				102.33983		102.31216				0.00	0	0
<b>Total FRC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 06/08/2023 Spot Bond				110.55179		111.02383				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/12/2018 Spot Bond				104.86655		104.84105				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/12/2018 Spot Bond				102.65484		102.62333				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				102.14582		102.12025				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				102.16348		102.13796				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19:On 02/04/2019 Spot Bond				101.76388		101.73948				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.97000	10.00000	102.94300				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				102.27337		102.24651				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 20/06/2019 Spot Bond				102.53274		102.50845				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 07/10/2020 Spot Bond				104.20744		104.17991				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				102.23224		102.20588				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/05/2020 Spot Bond				100.88932		100.86452				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2019 Spot Bond				100.88928		100.86447				0.00	0	0
<b>Total FRC215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/11/2019 Spot Bond				100.92026		100.89536				0.00	860,000,000	430,000,000
<b>Total FRC219 SPOT</b>										<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
<b>Total For FRC219</b>										<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</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
FRC22 On 31/01/2022 Spot Bond			3.93000	142.63175	3.93000	142.59444			0.00	0	0
<b>Total FRC221 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22 On 20/05/2020 Spot Bond				100.57053		100.54525			0.00	0	0
<b>Total FRC225 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 25/06/2018 Spot Bond				101.84265		101.81912			0.00	0	0
<b>Total FRC231 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC231</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 31/01/2022 Spot Bond			4.79000	138.04157	4.79000	138.00232			0.00	0	0
<b>Total FRC233 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC233</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 20/12/2020 Spot Bond				103.21195		103.17361			0.00	0	0
<b>Total FRC234 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 08/02/2020 Spot Bond				105.36930		105.10079			0.00	0	0
<b>Total FRC236 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC236</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 19/10/2020 Spot Bond				113.36702		112.24369			0.00	0	0
<b>Total FRC237 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC237</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 08/02/2020 Spot Bond				105.86221		105.59321			0.00	0	0
<b>Total FRC238 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC238</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 19/10/2020 Spot Bond				114.16972		113.08002			0.00	0	0
<b>Total FRC239 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC239</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 19/10/2020 Spot Bond				113.59872		112.63801			0.00	0	0
<b>Total FRC240 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC240</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 08/02/2020 Spot Bond				105.22062		104.94613			0.00	0	0
<b>Total FRC241 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC241</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 08/02/2020 Spot Bond				104.90503		104.63188			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24: On 19/10/2020 Spot Bond				102.93851		102.88471				0.00	0	0
<b>Total FRC243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond				106.18891		105.96166				0.00	0	0
<b>Total FRC244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond				102.90896		102.85571				0.00	0	0
<b>Total FRC245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond				102.33169		102.28922				0.00	0	0
<b>Total FRC246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond				105.33481		105.08054				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				96.36205		96.11125				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				111.98831		110.98528				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				93.85867		92.95092				0.00	0	0
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 13/02/2022 Spot Bond				100.85497		100.82608				0.00	0	0
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 14/03/2022 Spot Bond				99.97664		99.95316				0.00	0	0
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 27/03/2020 Spot Bond				101.79797		101.77472				0.00	0	0
<b>Total FRC254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 05/10/2022 Spot Bond				101.77043		101.74492				0.00	0	0
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25( On 17/07/2027 Spot Bond				101.44522		101.42013			0.00	0	0
<b>Total FRC256 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC256</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 27/03/2020 Spot Bond				101.77694		101.75397			0.00	0	0
<b>Total FRC257 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC257</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 08/05/2020 Spot Bond				100.86890		100.84393			0.00	0	0
<b>Total FRC258 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC258</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 06/11/2023 Spot Bond			3.33700	100.80384	3.33700	100.77892			0.00	0	0
<b>Total FRC259 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC259</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 27/02/2023 Spot Bond			3.45500	101.41182	3.45500	101.38658			0.00	0	0
<b>Total FRC260 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC260</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 10/10/2020 Spot Bond				101.28367		101.26039			0.00	0	0
<b>Total FRC261 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 13/07/2020 Spot Bond				101.31242		101.28849			0.00	0	0
<b>Total FRC262 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC262</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 15/03/2019 Spot Bond				100.57414		100.55202			0.00	0	0
<b>Total FRC263 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC263</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			4.45000	139.83530	4.45000	139.79680			0.00	0	0
<b>Total FRC66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			4.51000	139.51679	4.51000	139.47815			0.00	0	0
<b>Total FRC69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			4.49000	139.62287	4.49000	139.58427			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>
FRD01( On 31/10/2020 Spot Bond				101.36109		101.32946			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD011 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD151 On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>
FRD171 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			4.28000	83.93250	4.29500	83.75198			0.00	0	30,000,000
<b>Total FRI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For FRI33</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
FRI38 On 31/01/2038 Spot Bond			4.39000	96.53849	4.39000	96.51206			0.00	0	0
<b>Total FRI38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond				100.79330		100.77268			0.00	0	0
<b>Total FRJ18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ19 On 04/04/2019 Spot Bond				101.89906		101.87756			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				101.62152		101.59959			0.00	0	1,470,000,000
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,470,000,000</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>1,470,000,000</b>
FRJ21 On 15/09/2021 Spot Bond				99.83085		99.80928			0.00	0	0
<b>Total FRJ21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ22 On 07/03/2022 Spot Bond				100.97868		100.85865			0.00	1,180,000,000	590,000,000
<b>Total FRJ22 SPOT</b>									<b>0.00</b>	<b>1,180,000,000</b>	<b>590,000,000</b>
<b>Total For FRJ22</b>									<b>0.00</b>	<b>1,180,000,000</b>	<b>590,000,000</b>
FRJ25 On 09/03/2025 Spot Bond				101.59402		101.67691			0.00	17,800,000,000	17,750,000,000
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>17,800,000,000</b>	<b>17,750,000,000</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>17,800,000,000</b>	<b>17,750,000,000</b>
FRJ27 On 25/01/2027 Spot Bond				101.59042		101.56637			0.00	15,000,000,000	15,000,000,000
<b>Total FRJ27 SPOT</b>									<b>0.00</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>
<b>Total For FRJ27</b>									<b>0.00</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRS02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS100 On 15/01/2024 Spot Bond			3.13800	97.60047	3.15800	97.09219			0.00	0	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 31/01/2038 Spot Bond			3.41000	112.02440	3.41000	111.99667			0.00	0	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond				101.15404		101.13160			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				101.15404		101.13160			0.00	0	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 31/01/2038 Spot Bond			3.55000	109.63605	3.55000	109.60848			0.00	0	0
<b>Total FRS108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 07/12/2033 Spot Bond			3.62000	208.60477	3.62000	208.55170			0.00	0	0
<b>Total FRS109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 31/01/2038 Spot Bond			4.50500	94.89832	4.50500	94.87205			0.00	0	0
<b>Total FRS110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 07/12/2033 Spot Bond			3.65000	207.84627	3.65000	207.79324			0.00	0	0
<b>Total FRS112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 29/04/2019 Spot Bond				101.28693		101.25780			0.00	0	0
<b>Total FRS113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/01/2025 Spot Bond			3.84500	119.07687	3.84500	119.04598			0.00	0	0
<b>Total FRS114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS115 On 31/01/2038 Spot Bond			3.71500	106.89993	3.71500	106.87259			0.00	0	0
<b>Total FRS115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			4.08000	101.13685	4.08000	101.10999			0.00	0	0
<b>Total FRS119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			3.77000	204.84558	3.77000	204.79263			0.00	0	0
<b>Total FRS120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 07/12/2033 Spot Bond			3.82000	203.61085	3.82000	203.55796			0.00	0	0
<b>Total FRS121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 31/01/2025 Spot Bond			3.37500	107.47375	3.37500	107.44724			0.00	0	0
<b>Total FRS122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 07/12/2033 Spot Bond			3.85000	202.87436	3.85000	202.82150			0.00	0	0
<b>Total FRS123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS124 On 31/01/2038 Spot Bond			4.62500	93.22341	4.62500	93.19730			0.00	0	0
<b>Total FRS124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/03/2028 Spot Bond			4.06000	161.79861	4.08500	161.40131			0.00	0	0
<b>Total FRS126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/01/2038 Spot Bond			4.44000	95.82111	4.44000	95.79475			0.00	0	0
<b>Total FRS127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 31/03/2028 Spot Bond			4.03500	162.15374	4.06000	161.75554			0.00	0	0
<b>Total FRS129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS130 On 11/11/2015 Spot Bond				117.64274					0.00	0	0
FRS130 On 11/02/2018 Spot Bond			100.00000	93.13941	100.00000	92.92078			0.00	0	0
<b>Total FRS130 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS130</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS131 On 31/03/2028 Spot Bond			4.09500	161.30295	4.12000	160.90688			0.00	0	0
<b>Total FRS131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS131 On 07/12/2033 Spot Bond			4.36000	190.83803	4.36000	190.78569				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				100.61470		100.15042				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			4.37000	96.82728	4.37000	96.80084				0.00	0	0
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS134 On 31/01/2038 Spot Bond			4.62500	93.22341	4.62500	93.19730				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			4.15000	100.07539	4.15000	100.04864				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			3.90500	164.01486	3.93000	163.61205				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			4.13000	196.15486	4.13000	196.10227				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			4.03500	162.15374	4.06000	161.75554				0.00	0	0
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS142 On 31/03/2028 Spot Bond			4.03500	162.15374	4.06000	161.75554				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 31/03/2028 Spot Bond			4.32500	158.08900	4.35000	157.70090				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			4.14500	116.79104	4.14500	116.75981				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			3.63000	144.27486	3.63000	144.23828				0.00	0	0
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS147 On 31/03/2028 Spot Bond			4.38500	157.26275	4.41000	156.87671				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			4.42500	156.71470	4.45000	156.33003				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			4.11500	117.01737	4.11500	116.98618				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			4.39500	157.12553	4.42000	156.73984				0.00	0	0
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			4.43500	156.57803	4.46000	156.19369				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 19/05/2019 Spot Bond				115.18983		115.96589				0.00	0	0
<b>Total FRS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS157 On 20/06/2022 Spot Bond				83.85269		81.14551				0.00	0	0
<b>Total FRS158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS158 On 06/06/2023 Spot Bond				85.50063		82.99316				0.00	0	0
<b>Total FRS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS159 On 06/06/2024 Spot Bond				86.67577		84.32996				0.00	0	0
<b>Total FRS160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS160 On 06/06/2025 Spot Bond				86.74392		84.71204				0.00	0	0
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS161 On 20/06/2022 Spot Bond				68.32539		66.13312				0.00	0	0
<b>Total FRS162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS162 On 06/06/2023 Spot Bond				70.31014		68.27888				0.00	0	0
<b>Total FRS163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS163 On 06/06/2024 Spot Bond				73.69813		71.65934				0.00	0	0
<b>Total FRS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS164 On 06/06/2025 Spot Bond				74.82261		73.05654				0.00	0	0
<b>Total FRS165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS165 On 01/08/2021 Spot Bond				49.77924		47.76125				0.00	0	0
<b>Total FRS166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS166 On 01/08/2022 Spot Bond				59.49328		57.27766				0.00	0	0
<b>Total FRS167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS167 On 01/08/2022 Spot Bond				57.49188		55.36259				0.00	0	0
<b>Total FRS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS168 On 01/08/2021 Spot Bond				51.82063		49.70326				0.00	0	0
<b>Total FRS169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS169 On 01/08/2022 Spot Bond				80.29228		79.45618				0.00	0	0
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS170 On 16/10/2022 Spot Bond				101.38094		101.35744				0.00	0	0
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS171 On 16/10/2024 Spot Bond				101.46758		101.44256				0.00	0	0
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS172 On 13/11/2020 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total FRS173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS173 On 13/05/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			3.24000	282.26711	3.24000	282.19819				0.00	0	0
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			3.13000	283.87004	3.13000	283.80158				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			3.85000	273.56997	3.85000	273.49866				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			3.59000	144.49562	3.59000	144.45913				0.00	0	158,400,000
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>158,400,000</b>
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	<b>158,400,000</b>
FRS49 On 27/10/2020 Spot Bond				101.12739		101.10345				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			3.12000	147.11929	3.12000	147.08399				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				100.90004		100.87569				0.00	0	0
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			3.39000	106.89823	3.39000	106.87181				0.00	0	0
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS81 On 30/10/2042 Spot Bond			3.14000	112.17773	3.14000	112.15065				0.00	0	0
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			3.30500	123.31996	3.30500	123.28976				0.00	0	0
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS86 On 23/04/2018 Spot Bond				99.85652		99.85542				0.00	0	0
<b>Total FRS86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			3.33500	123.07980	3.33500	123.04955				0.00	0	0
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			4.04000	270.92608	4.04000	270.85410				0.00	0	0
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.83110		100.80722			0.00	0	0
<b>Total FRS94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 27/08/2018 Spot Bond				100.39550		100.37054			0.00	0	0
<b>Total FRS96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			7.58000	102.64929	7.56500	102.63356			0.00	0	0
<b>Total FRX18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX19 On 15/11/2019 Spot Bond			8.48000	101.58896	8.46500	101.59197			0.00	0	0
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX20 On 01/10/2020 Spot Bond			8.83000	101.53748	8.81500	101.54991			0.00	0	0
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX23 On 28/02/2023 Spot Bond			9.61000	94.71528	9.58500	94.78681		1,922,000,000,000.00		200,000,000	100,000,000
<b>Total FRX23 SPOT</b>								<b>1,922,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For FRX23</b>								<b>1,922,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
FRX24 On 10/12/2024 Spot Bond			9.92000	104.20158	9.90000	104.27575			0.00	0	0
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			10.33000	97.15352	10.31000	97.23700			0.00	0	400,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
FRX27 On 07/03/2027 Spot Bond			10.38000	101.58710	10.36000	101.67498		103,800,000,000,000.00		10,000,000,000	9,000,000,000
<b>Total FRX27 SPOT</b>								<b>103,800,000,000,000.00</b>		<b>10,000,000,000</b>	<b>9,000,000,000</b>
<b>Total For FRX27</b>								<b>103,800,000,000,000.00</b>		<b>10,000,000,000</b>	<b>9,000,000,000</b>
FRX30 On 31/01/2030 Spot Bond			10.94500	95.62979	10.98500	95.35248			0.00	0	3,300,000,000
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.93500	93.01227	10.92000	93.08146			0.00	0	0
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX32 On 31/03/2032 Spot Bond			10.88500	99.48870	10.83000	99.84761		54,425,000,000,000.00		5,000,000,000	11,740,000,000
<b>Total FRX32 SPOT</b>								<b>54,425,000,000,000.00</b>		<b>5,000,000,000</b>	<b>11,740,000,000</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 FRX32</b>										<b>14,425,000,000,000.00</b>	<b>5,000,000,000</b>	<b>11,740,000,000</b>
FRX45 On 14/04/2045 Spot Bond			11.75500	70.75689	11.71500	70.97141				0.00	0	0
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/09/2018 Spot Bond				101.98439		101.96220				0.00	0	0
<b>Total FS1A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/09/2018 Spot Bond				102.18677		102.16386				0.00	0	0
<b>Total FS1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/09/2018 Spot Bond				102.07140		102.04700				0.00	0	0
<b>Total FS1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1D1 On 20/09/2018 Spot Bond				102.37001		102.34198				0.00	0	0
<b>Total FS1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/11/2018 Spot Bond				100.46694		100.44410				0.00	0	0
<b>Total FS2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/02/2019 Spot Bond				100.63598		100.61299				0.00	0	0
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/02/2019 Spot Bond				100.54253		100.51847				0.00	0	0
<b>Total FS2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/02/2019 Spot Bond				100.55802		100.53328				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/02/2019 Spot Bond				100.62608		100.59837				0.00	0	0
<b>Total FS2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5 On 20/02/2020 Spot Bond				100.51898		100.49594				0.00	0	0
<b>Total FS3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1 On 20/02/2020 Spot Bond				100.53634		100.51254				0.00	0	0
<b>Total FS3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A1L On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A2L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FS5A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL02 On 15/10/2018 Spot Bond				101.47131		101.44625				0.00	0	0
<b>Total GBL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL03 On 16/11/2020 Spot Bond				100.74283		100.71495				0.00	0	0
<b>Total GBL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GH2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2018 Spot Bond				100.43122		100.40871				0.00	0	0
<b>Total GH31A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2020 Spot Bond				100.38139		100.35742				0.00	0	0
<b>Total GH31A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GH31A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2020 Spot Bond				100.38570		100.36146			0.00	0	0
<b>Total GH31A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2020 Spot Bond				100.41371		100.38771			0.00	0	0
<b>Total GH31B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31C On 25/02/2020 Spot Bond				100.44813		100.41998			0.00	0	0
<b>Total GH31C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31D On 25/02/2020 Spot Bond				100.46962		100.44012			0.00	0	0
<b>Total GH31D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GH41U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH41U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GPT43 On 06/03/2018 Spot Bond				100.14604		100.12518			0.00	0	0
<b>Total GPT43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB02 On 08/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For GRB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB11 On 31/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For GRB21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB22U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB22U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond					0.00000	0.00000				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				100.54086		100.51582				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				102.19393		102.17156				0.00	0	0
<b>Total GRT08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT09 On 15/10/2018 Spot Bond				101.80251		101.78083				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				101.23372		101.21092				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				100.69553		100.67100				0.00	0	0
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT12 On 24/06/2020 Spot Bond				102.14385		102.12046				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				101.35773		101.33466				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				99.97022		99.94741				0.00	0	0
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT15 On 15/04/2020 Spot Bond				101.46544		101.44247				0.00	0	0
<b>Total GRT15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For GRT15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT16 On 17/10/2021 Spot Bond				101.37411		101.35029				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			10.18000	101.43268	10.15500	101.51321				0.00	0	0
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT18 On 13/03/2020 Spot Bond				100.21227		100.19082				0.00	0	200,000,000
<b>Total GRT18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For GRT18</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
GRT19 On 14/03/2022 Spot Bond				101.02492		100.96835				0.00	1,000,000,000	1,000,000,000
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
GRT20 On 03/04/2024 Spot Bond				101.72550		101.70131				0.00	0	0
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT21 On 03/04/2024 Spot Bond			10.80000	97.29851	10.78000	97.35765				0.00	0	0
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT22 On 16/10/2022 Spot Bond				101.34675		101.32377				0.00	0	0
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT23 On 16/10/2024 Spot Bond				101.38772		101.36403				0.00	0	0
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC2T2 On 05/10/2018 Spot Bond				101.55247		101.53016				0.00	0	0
<b>Total HC2T2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC2T2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC4T1 On 15/12/2017 Spot Bond				99.95304		99.92957				0.00	0	0
<b>Total HC4T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC4T1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC5T1 On 29/10/2018 Spot Bond				100.32459		100.30105				0.00	0	0
<b>Total HC5T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For HC5T1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HIL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB03 On 02/05/2018 Spot Bond				100.95932		100.93598				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				100.71877		100.69476				0.00	840,000,000	420,000,000
<b>Total HILB04 SPOT</b>										<b>0.00</b>	<b>840,000,000</b>	<b>420,000,000</b>
<b>Total For HILB04</b>										<b>0.00</b>	<b>840,000,000</b>	<b>420,000,000</b>
HILB05 On 11/07/2019 Spot Bond				101.84119		101.81822				0.00	0	0
<b>Total HILB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB06 On 11/07/2020 Spot Bond				101.52313		101.49926				0.00	0	0
<b>Total HILB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB07 On 11/07/2021 Spot Bond				101.54207		101.51789				0.00	0	0
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HM1C5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HM1D4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1D4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HM1D5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1D5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HM1E4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1E4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	102.97000	10.00000	102.94300				0.00	0	0
<b>Total HPF04/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 HPF04/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF06 On 20/02/2020 Spot Bond				100.61990		100.59246				0.00	0	0
<b>Total HPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF08 On 15/04/2019 Spot Bond				101.59745		101.57019				0.00	0	0
<b>Total HPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF09 On 15/04/2019 Spot Bond				101.45249		101.42665				0.00	0	0
<b>Total HPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF10 On 17/02/2018 Spot Bond				100.58881		100.56571				0.00	0	0
<b>Total HPF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			9.10000	105.04761	9.08500	105.05705				0.00	0	0
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	23.79644	100.00000	23.74407				0.00	0	0
<b>Total HWAY20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2023 Spot Bond			3.28000	281.68688	3.28000	281.61780				0.00	0	0
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2024 Spot Bond			2.99000	291.09229	2.99000	291.02320				0.00	0	0
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 28/02/2033 Spot Bond			3.41000	97.31860	3.42500	97.11285				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			11.04500	89.83554	11.04000	89.84303				0.00	0	2,820,000,000
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,820,000,000</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>2,820,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.45499	100.00000	12.42758				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			11.06500	89.42156	11.06000	89.42959				0.00	0	1,100,000,000
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.45492	100.00000	12.42751			0.00	0	0
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF08 On 15/07/2019 Spot Bond				101.35151		101.32855			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				99.99796		99.97588			0.00	0	0
<b>Total HWF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HWF10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	102.97000	10.00000	102.94300			0.00	0	0
<b>Total HWY023/R197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWY023/R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			2.69500	128.31970	2.69500	128.29036		4,703,009,195,500.00	1,745,086,900	112,049,212,200	
<b>Total I2025 SPOT</b>								<b>4,703,009,195,500.00</b>	<b>1,745,086,900</b>	<b>112,049,212,200</b>	
<b>Total For I2025</b>								<b>4,703,009,195,500.00</b>	<b>1,745,086,900</b>	<b>112,049,212,200</b>	
I2029 On 31/03/2029 Spot Bond			2.71000	98.41486	2.72000	98.29389		145,109,798,210,000.00	53,546,051,000	51,953,502,000	
<b>Total I2029 SPOT</b>								<b>145,109,798,210,000.00</b>	<b>53,546,051,000</b>	<b>51,953,502,000</b>	
<b>Total For I2029</b>								<b>145,109,798,210,000.00</b>	<b>53,546,051,000</b>	<b>51,953,502,000</b>	
I2033 On 28/02/2033 Spot Bond			2.78000	101.57592	2.79500	101.35600		118,544,712,184,000.00	42,641,982,800	55,749,889,700	
<b>Total I2033 SPOT</b>								<b>118,544,712,184,000.00</b>	<b>42,641,982,800</b>	<b>55,749,889,700</b>	
<b>Total For I2033</b>								<b>118,544,712,184,000.00</b>	<b>42,641,982,800</b>	<b>55,749,889,700</b>	
I2038 On 31/01/2038 Spot Bond			2.79000	123.38569	2.79000	123.35717		269,283,876,336,000.00	96,517,518,400	150,857,856,300	
<b>Total I2038 SPOT</b>								<b>269,283,876,336,000.00</b>	<b>96,517,518,400</b>	<b>150,857,856,300</b>	
<b>Total For I2038</b>								<b>269,283,876,336,000.00</b>	<b>96,517,518,400</b>	<b>150,857,856,300</b>	
I2046 On 31/03/2046 Spot Bond			3.00500	114.25467	3.00500	114.22750		66,924,071,929,000.00	22,270,905,800	125,920,703,400	
<b>Total I2046 SPOT</b>								<b>66,924,071,929,000.00</b>	<b>22,270,905,800</b>	<b>125,920,703,400</b>	
<b>Total For I2046</b>								<b>66,924,071,929,000.00</b>	<b>22,270,905,800</b>	<b>125,920,703,400</b>	
I2050 On 31/12/2050 Spot Bond			2.95000	122.09902	2.97000	121.54699		889,189,817,150,000.00	301,420,277,000	146,768,129,106	
<b>Total I2050 SPOT</b>								<b>889,189,817,150,000.00</b>	<b>301,420,277,000</b>	<b>146,768,129,106</b>	
<b>Total For I2050</b>								<b>889,189,817,150,000.00</b>	<b>301,420,277,000</b>	<b>146,768,129,106</b>	
IB105U On 22/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total IB105U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IB105U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB107U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB107U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL100 On 24/05/2020 Spot Bond				100.44185		100.41800			0.00	540,000,000	270,000,000
<b>Total IBL100 SPOT</b>									<b>0.00</b>	<b>540,000,000</b>	<b>270,000,000</b>
<b>Total For IBL100</b>									<b>0.00</b>	<b>540,000,000</b>	<b>270,000,000</b>
IBL101 On 24/05/2022 Spot Bond			9.65500	98.40863	9.63000	98.47067			0.00	0	0
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL102 On 24/05/2022 Spot Bond				100.45213		100.42773			0.00	0	0
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL103 On 08/06/2018 Spot Bond				100.09444		100.16400			0.00	0	0
<b>Total IBL103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL104 On 17/07/2018 Spot Bond			8.70500	101.34280	8.70500	101.31909			0.00	0	0
<b>Total IBL104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL106 On 06/08/2020 Spot Bond			8.28000	100.82740	8.28000	100.80496			0.00	0	0
<b>Total IBL106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL108 On 22/11/2019 Spot Bond				100.48324		100.45992			0.00	0	0
<b>Total IBL108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL109 On 07/12/2023 Spot Bond			3.70000	275.67886	100.00000	8.96403		22,200,000,000,000.00	6,000,000,000	8,350,000,000	
<b>Total IBL109 SPOT</b>								<b>22,200,000,000,000.00</b>	<b>6,000,000,000</b>	<b>8,350,000,000</b>	
<b>Total For IBL109</b>								<b>22,200,000,000,000.00</b>	<b>6,000,000,000</b>	<b>8,350,000,000</b>	
IBL22 On 15/03/2018 Spot Bond			6.62500	103.27053	6.61000	103.25597			0.00	0	0
<b>Total IBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			3.19000	146.72502	3.19000	146.68954			0.00	0	0
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL39 On 02/04/2018 Spot Bond			7.77500	101.99266	7.76000	101.97598				0.00	0	0
<b>Total IBL39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	102.97000	10.00000	102.94300				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			9.03000	98.84478	9.01500	98.83519				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			9.73000	98.37252	9.71500	98.37411				0.00	0	0
<b>Total IBL46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL49 On 02/04/2018 Spot Bond			7.77500	101.29402	7.76000	101.27746				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	101.42394	7.34000	101.40400				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			9.72000	101.85406	9.70500	101.86175				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				100.97160		100.94913				0.00	0	0
<b>Total IBL53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL55 On 31/07/2018 Spot Bond			8.81000	102.53591	8.79500	102.52096				0.00	0	0
<b>Total IBL55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL56 On 31/01/2019 Spot Bond				101.05884		101.03432				0.00	0	0
<b>Total IBL56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL59 On 17/02/2019 Spot Bond			8.77000	103.41343	8.75500	103.40592				0.00	0	0
<b>Total IBL59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			10.34000	102.87735	10.31500	102.96118				0.00	0	0
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				101.48114		101.45875				0.00	0	0
<b>Total IBL61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				100.85085		100.82802				0.00	0	200,000,000
<b>Total IBL64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For IBL64</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
IBL65 On 29/07/2021 Spot Bond				101.01876		100.99579				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				100.18911		100.16939				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			3.92000	142.68616	3.92000	142.64889				0.00	0	0
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL68 On 29/06/2018 Spot Bond				101.77339		101.75081				0.00	0	0
<b>Total IBL68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IBL69U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL69U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL73 On 19/08/2018 Spot Bond				100.60017		100.57681				0.00	0	0
<b>Total IBL73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond				101.73608		101.71346				0.00	0	0
<b>Total IBL75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL76 On 25/11/2018 Spot Bond				100.66970		100.64669				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				100.39000		100.36548				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			10.39000	99.14036	10.36500	99.20681				0.00	0	0
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL79 On 27/01/2019 Spot Bond			8.60000	105.22556	8.58500	105.21746				0.00	0	0
<b>Total IBL79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IBL80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IBL81U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL81U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL82 On 29/01/2019 Spot Bond				101.40991		101.38745				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				99.79900		99.77624				0.00	0	0
<b>Total IBL83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IBL84U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL84U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL85 On 20/05/2019 Spot Bond				101.02357		101.00047				0.00	260,000,000	130,000,000
<b>Total IBL85 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For IBL85</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
IBL86 On 20/05/2021 Spot Bond				101.87797		101.85484				0.00	260,000,000	130,000,000
<b>Total IBL86 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For IBL86</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
IBL87 On 20/05/2019 Spot Bond			8.90000	101.73068	8.88500	101.72624				0.00	0	0
<b>Total IBL87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88 On 20/05/2021 Spot Bond			9.79000	102.15774	9.77500	102.17413				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	16.39194	100.00000	16.35526				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				100.40951		100.38383				0.00	0	0
<b>Total IBL89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IBL90U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL90U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL91 On 02/06/2018 Spot Bond				100.21682		100.19257				0.00	0	0
<b>Total IBL91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL92 On 12/01/2020 Spot Bond				101.47760		101.45409				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				100.61780		100.59507				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				100.32992		100.30502				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				100.77724		100.75557				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				99.82258		99.80002				0.00	0	0
<b>Total IBL96 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL96</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL97 On 03/10/2019 Spot Bond				101.65595		101.63276				0.00	0	0
<b>Total IBL97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL98 On 03/10/2023 Spot Bond				101.73521		101.71088				0.00	0	0
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL99 On 21/10/2019 Spot Bond			8.77000	101.67647	8.75500	101.67780				0.00	0	0
<b>Total IBL99 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL99</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01U On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCC01 On 06/12/2018 Spot Bond				100.15541		100.13252				0.00	0	0
<b>Total IDCC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IDCC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				101.40086		101.37923				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			10.11000	96.87121	10.09500	96.88049				0.00	0	0
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond				100.40262		100.37843				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			11.10000	93.11783	11.08000	93.18066				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				100.70575		100.68188				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			12.02500	96.05483	12.01000	96.11755				0.00	0	0
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG09 On 05/12/2019 Spot Bond				100.19269		100.16804				0.00	0	0
<b>Total IDCG09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG10 On 05/12/2021 Spot Bond				100.19530		100.17029				0.00	0	0
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			11.20000	98.00235	11.18000	98.08288				0.00	0	0
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.99284	4.00000	100.98188				0.00	0	0
<b>Total IDCP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.62212	4.00000	100.61117				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>
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IDCP1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			9.50000	96.15060	9.48000	96.22416				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			8.50000	102.18046	8.48500	102.20016				0.00	0	0
<b>Total IFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN276U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN277U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN277U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN281U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN281U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN286U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN286U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN289U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN289U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN306U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN306U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN313U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN313U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN319U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN319U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN319U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN327U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN327U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN329U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IN329U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN334U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN334U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN339U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
IN341U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN341U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN341U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN342U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN342U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN343U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN343U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN345U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN345U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN346U On 15/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN346U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN346U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN347U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN347U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN355U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN355U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN359U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN359U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN364U On 13/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN364U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN364U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING132 On 22/12/2018 Spot Bond				102.15935		102.13318				0.00	0	0
<b>Total ING132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ING132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				78.65983		78.65983				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	102.97000	10.00000	102.94300				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				102.11439		102.08878				0.00	0	0
<b>Total ING228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				103.91699		103.89314				0.00	0	0
<b>Total ING232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING335 On 15/08/2019 Spot Bond				101.62496		100.55522				0.00	0	0
<b>Total ING335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING360 On 22/09/2022 Spot Bond				102.15945		102.13328				0.00	0	0
<b>Total ING360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING362 On 24/02/2021 Spot Bond				100.29743		100.27257				0.00	0	0
<b>Total ING362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				100.96999		100.93887				0.00	240,000,000	120,000,000
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
INLV02 On 20/10/2020 Spot Bond				102.68107		102.65325				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				100.93306		100.90162				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			12.15000	105.85043	12.13500	105.85544				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	102.97000	10.00000	102.94300				0.00	0	0
<b>Total IPF01/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 IPF01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				101.69713		101.67367				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				102.22263		102.19979				0.00	0	0
<b>Total IPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2015 Spot Bond				101.82217						0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF13 On 04/12/2020 Spot Bond				100.21813		100.19326				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				99.88945		99.86703				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				99.88611		99.86301				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				99.88410		99.86061				0.00	0	0
<b>Total IPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond				101.93539		101.91201				0.00	0	0
<b>Total IPF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond				101.95780		101.93414				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				101.98022		101.95628				0.00	0	0
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF20 On 17/03/2020 Spot Bond				99.88981		99.86744				0.00	0	0
<b>Total IPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF21 On 17/03/2022 Spot Bond				99.88554		99.86231				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IPF21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF22 On 14/06/2022 Spot Bond				99.97712		99.95418			0.00	0	0
<b>Total IPF22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPF23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC16 On 26/01/2018 Spot Bond				102.86904		102.84855			0.00	0	0
<b>Total IPFC16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			10.00000	98.78787	9.98500	98.80356			0.00	0	1,850,000,000
<b>Total IPL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
<b>Total For IPL10</b>									<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
IPL11 On 24/05/2022 Spot Bond				100.47513		100.44952			0.00	0	0
<b>Total IPL11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL7 On 05/04/2018 Spot Bond				101.61081		101.58765			0.00	0	0
<b>Total IPL7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPL7/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL7/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8 On 10/10/2020 Spot Bond				101.84912		101.82580			0.00	880,000,000	440,000,000
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPL8/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL9 On 20/05/2021 Spot Bond				100.54756		100.52328			0.00	0	0
<b>Total IPL9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	101.00699	2.75000	100.99950			0.00	0	0
<b>Total IV017/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			5.94500	137.35184	5.97000	137.01514		304,384,000,000.00		51,200,000	128,000,000

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 IV019 SPOT</b>									<b>304,384,000,000.00</b>	<b>51,200,000</b>	<b>128,000,000</b>
<b>Total For IV019</b>									<b>304,384,000,000.00</b>	<b>51,200,000</b>	<b>128,000,000</b>
IV025 On 12/09/2019 Spot Bond				99.14055		99.11441			0.00	660,000,000	330,000,000
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
IV026 On 27/09/2019 Spot Bond				101.01386		100.98630			0.00	140,000,000	70,000,000
<b>Total IV026 SPOT</b>									<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For IV026</b>									<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
IV030 On 31/01/2025 Spot Bond			4.69500	112.72813	4.69500	112.69634			0.00	0	0
<b>Total IV030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			4.69500	112.72813	4.69500	112.69634			0.00	0	0
<b>Total IV030A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2020 Spot Bond				100.05169		100.02593			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2018 Spot Bond				101.72404		101.70010			0.00	0	0
<b>Total IV032 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV033 On 11/02/2021 Spot Bond				101.58005		101.54974			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			12.05000	105.23982	12.03500	105.24523			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				104.25204		104.22284			0.00	680,000,000	340,000,000
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>680,000,000</b>	<b>340,000,000</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>680,000,000</b>	<b>340,000,000</b>
IV036 On 22/07/2021 Spot Bond				101.57635		101.54556			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				99.58541		102.37633			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			5.37000	135.04356	5.37000	135.00307			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IV039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV040 On 29/09/2021 Spot Bond				102.31384		102.28293			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			12.40000	101.16586	12.38500	101.17629			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				100.71075		100.67942			0.00	0	0
<b>Total IV042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV043 On 21/11/2021 Spot Bond			12.29000	101.38050	12.27500	101.39312			0.00	0	0
<b>Total IV043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV044 On 31/01/2022 Spot Bond				101.32005		101.28938			0.00	0	0
<b>Total IV044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV045 On 31/01/2022 Spot Bond			5.37000	135.04356	5.37000	135.00307			0.00	0	0
<b>Total IV045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV045</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV046 On 21/06/2022 Spot Bond				99.77108		99.74211			0.00	0	0
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			9.30000	103.23750	9.28500	103.21779		9,225,600,000,000.00		992,000,000	496,000,000
<b>Total IV08 SPOT</b>								<b>9,225,600,000,000.00</b>		<b>992,000,000</b>	<b>496,000,000</b>
<b>Total For IV08</b>								<b>9,225,600,000,000.00</b>		<b>992,000,000</b>	<b>496,000,000</b>
IV09 On 30/04/2018 Spot Bond				101.54976		101.52214			0.00	0	0
<b>Total IV09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV100U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV115U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV115U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IV118U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV118U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV123U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV123U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV125U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV125U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			4.69500	153.07253	4.72000	152.69690				0.00	0	0
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000				0.00	0	0
<b>Total IVA698 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA698</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA703 On 12/12/2017 Spot Bond			7.35000	7.35000	7.35000	99.89942				0.00	0	0
<b>Total IVA703 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA703</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA707 On 09/01/2018 Spot Bond			7.35000	99.35974	7.35000	99.33987				0.00	0	0
<b>Total IVA707 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA707</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA708 On 15/01/2018 Spot Bond			7.45000	99.23035	7.45000	99.21026				0.00	0	0
<b>Total IVA708 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA708</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA709 On 18/01/2018 Spot Bond			7.45000	99.17010	7.45000	99.15003				0.00	0	0
<b>Total IVA709 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA709</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA711 On 01/02/2018 Spot Bond			7.45000	98.88986	7.45000	98.86990				0.00	0	0
<b>Total IVA711 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA711</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA712 On 08/02/2018 Spot Bond			7.45000	98.75033	7.45000	98.73043				0.00	0	0
<b>Total IVA712 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA712</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA713 On 15/02/2018 Spot Bond			7.60000	98.58364	7.60000	98.56340				0.00	0	0
<b>Total IVA713 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA713</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA714 On 22/02/2018 Spot Bond			7.60000	98.44219	7.60000	98.42201				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVA714 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA714</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA716 On 08/03/2018 Spot Bond			7.60000	98.16050	7.60000	98.14044				0.00	0	0
<b>Total IVA716 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA716</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	102.97000	10.00000	102.94300				0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				101.70826		101.68432				0.00	0	0
<b>Total IVC027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				101.70115		101.67763				0.00	0	0
<b>Total IVC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				101.74044		101.71637				0.00	0	0
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond				98.31374		98.28327				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			9.37000	103.65475	9.35500	103.65073				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	37.86602	100.00000	37.78267				0.00	0	0
<b>Total IVC037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			9.92000	101.89135	9.90500	101.90880				0.00	0	0
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC049 On 21/11/2019 Spot Bond				100.54104		100.51600				0.00	0	0
<b>Total IVC049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC051 On 03/02/2018 Spot Bond				100.98486		100.96016				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.74312		100.71806				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				101.92775		101.90311				0.00	0	0
<b>Total IVC055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC060 On 31/07/2018 Spot Bond				101.05317		101.02878				0.00	0	0
<b>Total IVC060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC061 On 01/07/2018 Spot Bond				101.83279		101.80843				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				100.92815		100.90225				0.00	0	0
<b>Total IVC063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC065 On 10/09/2018 Spot Bond				100.04664		100.02343				0.00	0	0
<b>Total IVC065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC070 On 20/01/2019 Spot Bond				102.03266		102.00947				0.00	0	0
<b>Total IVC070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC075 On 21/04/2019 Spot Bond				101.29312		101.26796				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				100.98119		100.95723				0.00	0	0
<b>Total IVC077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC081 On 14/07/2019 Spot Bond				101.45168		101.42697				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>
IVC088 On 12/04/2018 Spot Bond				101.56612		101.54521				0.00	0	60,000,000
<b>Total IVC088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For IVC088</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
IVC092 On 24/11/2019 Spot Bond				100.48266		100.45665				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IVC092 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC092</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC093 On 24/11/2018 Spot Bond				100.46217		100.43724			0.00	0	0
<b>Total IVC093 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC093</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC094 On 06/12/2021 Spot Bond			10.77000	100.29758	10.75500	100.31630			0.00	0	0
<b>Total IVC094 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC094</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC097 On 29/06/2021 Spot Bond				101.91519		101.88971			0.00	0	0
<b>Total IVC097 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC097</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC098 On 14/06/2018 Spot Bond			8.77000	100.07232	8.75500	100.05613			0.00	0	0
<b>Total IVC098 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC098</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC101 On 24/01/2018 Spot Bond				101.21302		101.19231			0.00	0	60,000,000
<b>Total IVC101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For IVC101</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
IVC102 On 31/01/2020 Spot Bond				101.16933		101.14221			0.00	0	0
<b>Total IVC102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC103 On 29/06/2021 Spot Bond				101.94588		101.91998			0.00	0	0
<b>Total IVC103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC105 On 08/03/2020 Spot Bond				100.02816		100.09377			0.00	0	0
<b>Total IVC105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC106 On 13/03/2020 Spot Bond				100.00002		99.97663			0.00	0	0
<b>Total IVC106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC107 On 29/06/2021 Spot Bond				101.92542		101.89980			0.00	0	0
<b>Total IVC107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC108 On 29/07/2019 Spot Bond				101.16193		101.13568			0.00	0	0
<b>Total IVC108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC109 On 19/05/2021 Spot Bond				100.60255		100.57595			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC110 On 19/05/2021 Spot Bond			10.42000	98.79675	10.40500	98.81099				0.00	0	0
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC111 On 19/05/2020 Spot Bond				100.54052		100.51663				0.00	0	0
<b>Total IVC111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC112 On 24/05/2018 Spot Bond				100.44458		100.42059				0.00	0	0
<b>Total IVC112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC113 On 26/08/2018 Spot Bond				100.39860		100.37355				0.00	0	0
<b>Total IVC113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC114 On 14/09/2021 Spot Bond				99.97582		99.95167				0.00	0	0
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC116 On 16/08/2020 Spot Bond				100.70285		100.67646				0.00	0	0
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC119 On 21/02/2019 Spot Bond				100.53209		100.50745				0.00	0	0
<b>Total IVC119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC120 On 01/07/2018 Spot Bond				101.79926		101.77435				0.00	0	0
<b>Total IVC120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC121 On 22/09/2018 Spot Bond				99.79501		99.77185				0.00	0	0
<b>Total IVC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC122 On 20/01/2020 Spot Bond				101.36815		101.34297				0.00	0	0
<b>Total IVC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC124 On 17/09/2018 Spot Bond				99.88283		99.85907				0.00	0	0
<b>Total IVC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC126 On 30/04/2019 Spot Bond				100.54142		100.51678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC73U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC73U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC73U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC84U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC84U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC85U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC85U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC91U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC91U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC95U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC95U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC96U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC96U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC99U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC99U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF36U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF36U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF36U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF38U On 16/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2019 Spot Bond				101.21581		101.18760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total JAS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond				100.00005		99.97655				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				100.17595		100.15013				0.00	0	0
<b>Total KAP003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP004 On 29/06/2018 Spot Bond				101.95001		101.92699				0.00	0	0
<b>Total KAP005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP006 On 29/06/2021 Spot Bond				101.90496		101.87962				0.00	0	0
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP007 On 26/10/2021 Spot Bond			10.32000	101.03643	10.30500	101.05536				0.00	0	0
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP008 On 28/11/2019 Spot Bond				101.17868		101.15445				0.00	0	0
<b>Total KAP008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP009 On 24/05/2020 Spot Bond				100.46995		100.44461				0.00	0	0
<b>Total KAP009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP010 On 15/09/2020 Spot Bond				99.95416		99.93114				0.00	0	0
<b>Total KAP010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP011 On 01/12/2022 Spot Bond				100.32791		100.30236				0.00	0	0
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total KAP04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP11 On 24/10/2022 Spot Bond				101.23975		101.21510				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB009 On 05/08/2020 Spot Bond				101.10502		101.07508				0.00	0	0
<b>Total KSB009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KST01 On 12/07/2020 Spot Bond				101.56698		101.54201				0.00	0	0
<b>Total KST01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KST01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			10.25000	121.47195	10.23000	121.57769				0.00	0	0
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				99.93985		99.91463				0.00	0	0
<b>Total LBK05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond				101.16915		101.14479				0.00	0	0
<b>Total LBK08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LBK08/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11 On 28/11/2019 Spot Bond			10.30000	99.21059	10.28500	99.20893				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	100.39009	9.62000	100.36404				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	102.87473	9.71000	102.84823				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>
LBK14L On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LBK14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK15 On 12/10/2021 Spot Bond				101.70516		101.67793				0.00	0	0
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK16 On 30/11/2019 Spot Bond				100.32893		100.30342				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total LBK16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK17 On 22/03/2020 Spot Bond				99.79038		99.76668				0.00	0	0
<b>Total LBK17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK18 On 22/03/2022 Spot Bond				101.93919		101.91555				0.00	0	0
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK19 On 23/03/2018 Spot Bond				99.69149		101.77723				0.00	0	0
<b>Total LBK19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK20 On 08/06/2022 Spot Bond			10.44000	99.29407	10.41500	99.35371				0.00	0	2,500,000,000
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LBK21 On 04/09/2018 Spot Bond				100.20489		100.18150				0.00	0	0
<b>Total LBK21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK22 On 04/09/2020 Spot Bond				100.21449		100.19002				0.00	0	0
<b>Total LBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK23 On 05/09/2022 Spot Bond				100.20605		100.17970				0.00	0	0
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK24 On 10/10/2024 Spot Bond			10.91000	98.84787	10.88500	98.93511				0.00	0	4,000,000,000
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
LGL03 On 03/04/2018 Spot Bond			8.18000	101.30005	8.16500	101.28245				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			10.00000	101.07232	9.98500	101.07959				0.00	0	2,468,000,000
<b>Total LGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,468,000,000</b>
<b>Total For LGL04</b>										<b>0.00</b>	<b>0</b>	<b>2,468,000,000</b>
LGL05 On 12/12/2021 Spot Bond				101.33580		101.31276				0.00	320,000,000	160,000,000
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,000</b>
<b>Total For LGL05</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,000</b>
LGL06 On 04/10/2022 Spot Bond			10.49000	100.85722	10.46500	100.92098				0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LGL07 On 04/10/2022 Spot Bond				102.65637		102.63204				0.00	0	0
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL08 On 28/02/2023 Spot Bond				101.19370		101.16869				0.00	0	0
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL09 On 28/08/2024 Spot Bond				100.39634		100.36961				0.00	220,000,000	110,000,000
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
LHC02U On 12/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL17 On 14/11/2018 Spot Bond				100.98994		100.95533				0.00	32,500,000,000	32,500,000,000
<b>Total LHL17 SPOT</b>										<b>0.00</b>	<b>32,500,000,000</b>	<b>32,500,000,000</b>
<b>Total For LHL17</b>										<b>0.00</b>	<b>32,500,000,000</b>	<b>32,500,000,000</b>
LHL18 On 14/11/2018 Spot Bond			13.10000	101.22387	13.08500	101.20109			183,400,000,000,000.00	14,000,000,000	14,000,000,000	
<b>Total LHL18 SPOT</b>									<b>183,400,000,000,000.00</b>	<b>14,000,000,000</b>	<b>14,000,000,000</b>	
<b>Total For LHL18</b>									<b>183,400,000,000,000.00</b>	<b>14,000,000,000</b>	<b>14,000,000,000</b>	
LHL19 On 14/11/2019 Spot Bond			14.30000	101.11262	14.28500	101.09855			0.00	0	0	
<b>Total LHL19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LHL19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
LHL26 On 13/11/2020 Spot Bond				101.06472		101.02878				0.00	0	0
<b>Total LHL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LOM01 On 25/11/2019 Spot Bond				102.16753		102.13727				0.00	0	0
<b>Total LOM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA2 On 20/11/2019 Spot Bond				100.54068		100.51650				0.00	0	0
<b>Total LRFA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB2 On 20/11/2019 Spot Bond				101.11754		101.09215				0.00	0	0
<b>Total LRFB2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC2 On 20/11/2019 Spot Bond				100.61063		100.58339				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total LRFC2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ09 On 11/12/2017 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total MAQ093 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ093</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ09 On 01/02/2018 Spot Bond				100.92593		100.90399				0.00	0	0
<b>Total MAQ096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total MAQ0A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				105.70457		105.68518				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				105.96604		105.94564				0.00	0	0
<b>Total MAQ0A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				102.07399		102.05328				0.00	0	0
<b>Total MAQ0A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0J On 28/02/2020 Spot Bond				102.08780		102.06695				0.00	0	0
<b>Total MAQ0J1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0J1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0J On 28/12/2020 Spot Bond				102.02864		102.00850				0.00	0	0
<b>Total MAQ0J2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0J2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ10 On 11/12/2017 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total MAQ106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 09/11/2018 Spot Bond				100.72543		100.70331				0.00	0	0
<b>Total MAQ111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 09/02/2018 Spot Bond				98.83775		98.81771				0.00	0	0
<b>Total MAQ112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 16/01/2018 Spot Bond				99.32820		99.30844				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MAQ113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11-On 10/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			180,000,000,000,000.00	61,800,000,000	48,800,000,000
<b>Total MAQ114 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>61,800,000,000</b>	<b>48,800,000,000</b>
<b>Total For MAQ114</b>									<b>10,000,000,000,000.00</b>	<b>61,800,000,000</b>	<b>48,800,000,000</b>
MAQ11 On 15/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000
<b>Total MAQ115 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 MAQ115</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
MBF04-On 13/04/2018 Spot Bond				101.65751		101.63684			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				101.01687		100.99506			0.00	0	0
<b>Total MBF046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04-On 07/06/2019 Spot Bond				100.76100		100.64157			0.00	0	0
<b>Total MBF047 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF047</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04-On 14/03/2019 Spot Bond				100.44770		100.42661			0.00	0	0
<b>Total MBF049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 17/05/2019 Spot Bond				100.84764		100.82426			0.00	0	0
<b>Total MBF051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MBF051/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05-On 28/09/2019 Spot Bond				102.45630		102.43453			0.00	0	0
<b>Total MBF053 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF053</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05-On 27/03/2018 Spot Bond				101.65920		101.63779			0.00	0	0
<b>Total MBF054 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF054</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05-On 27/03/2020 Spot Bond				102.03135		102.00927			0.00	0	0
<b>Total MBF055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05-On 28/08/2018 Spot Bond				100.32960		100.30734			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MBF056 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF056</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 28/08/2020 Spot Bond				100.34531		100.32199				0.00	0	0
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA On 11/12/2017 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total MBSA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 12/09/2019 Spot Bond				100.02181		99.99998				0.00	0	0
<b>Total MBP035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 11/04/2020 Spot Bond				101.42202		101.39978				0.00	0	0
<b>Total MBP036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 26/05/2020 Spot Bond				100.37063		100.34734				0.00	0	0
<b>Total MBP037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 02/11/2022 Spot Bond				100.94044		100.91747				0.00	0	0
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP34 On 29/04/2018 Spot Bond				101.00085		100.97829				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			9.00000	101.46141	8.98500	101.45551				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	102.71191	8.00000	102.68978				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			9.05000	101.24293	9.03500	101.23687				0.00	0	0
<b>Total MBSA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.41601	8.91000	101.39173				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				103.97976		103.95477				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				104.13239		104.10637				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			9.02000	104.39237	9.00500	104.38232				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			10.17500	103.82763	10.16000	103.84845				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				101.89911		101.87679				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			10.10000	102.60337	10.08500	102.59936				0.00	0	0
<b>Total MFS1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMF10 On 15/12/2024 Spot Bond				99.95288		99.92932				0.00	0	0
<b>Total MMF101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMF20 On 15/12/2024 Spot Bond				99.94872		99.92315				0.00	0	0
<b>Total MMF201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMF30 On 15/12/2024 Spot Bond				99.93352		99.90062				0.00	0	0
<b>Total MMF301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMF40 On 15/12/2024 Spot Bond				99.93352		99.90062				0.00	0	0
<b>Total MMF401 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF401</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2019 Spot Bond				99.54844		99.52536				0.00	284,000,000	142,000,000
<b>Total MMIG01 SPOT</b>										<b>0.00</b>	<b>284,000,000</b>	<b>142,000,000</b>
<b>Total For MMIG01</b>										<b>0.00</b>	<b>284,000,000</b>	<b>142,000,000</b>
MMIG0 On 17/03/2021 Spot Bond			10.35000	101.61538	10.33500	101.62758				0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMIG0 On 01/06/2020 Spot Bond				100.42162		100.39542				0.00	260,000,000	130,000,000

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 MMIG03 SPOT</b>									<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For MMIG03</b>									<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
MMIG0 On 12/08/2025 Spot Bond			12.05000	100.05430	12.03000	100.11848			0.00	0	0
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2022 Spot Bond			10.89000	103.49033	10.86500	103.55021			0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0 On 19/10/2028 Spot Bond				101.61375		101.58888			0.00	220,000,000	110,000,000
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For MMIG06</b>									<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
MTN06 On 13/07/2020 Spot Bond				101.87913		101.85573			0.00	300,000,000	150,000,000
<b>Total MTN06 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For MTN06</b>									<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
MTN07 On 13/07/2022 Spot Bond				101.51352		101.48899			0.00	300,000,000	150,000,000
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For MTN07</b>									<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
MTN08 On 11/10/2020 Spot Bond				101.51230		101.48853			0.00	0	0
<b>Total MTN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MTN08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 11/10/2022 Spot Bond				101.54665		101.52234			0.00	0	0
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MTN09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN10 On 11/10/2024 Spot Bond				101.58941		101.56440			0.00	300,000,000	150,000,000
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For MTN10</b>									<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
MTNC1 On 15/05/2018 Spot Bond				100.71329		100.69098			0.00	0	0
<b>Total MTNC19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MWA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR( On 22/11/2019 Spot Bond				100.82583		100.80133				0.00	0	0
<b>Total MWAR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5C23 On 20/12/2018 Spot Bond				102.05311		102.03036				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 20/09/2019 Spot Bond				102.20694		102.18088				0.00	0	0
<b>Total N5D23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5D23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5E23 On 20/06/2023 Spot Bond				110.96298		110.94414				0.00	0	0
<b>Total N5E23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5E23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total N5F23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5F23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5G23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total N5G23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5G23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			10.24000	93.01363	10.21500	93.07857				0.00	0	0
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM02 On 29/06/2020 Spot Bond			9.75000	104.02697	9.73500	104.03299				0.00	0	0
<b>Total NAM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM03 On 01/08/2023 Spot Bond			10.24000	102.88164	10.21500	102.95847				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			11.05000	100.84245	11.03000	100.92043				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11/On 28/11/2020 Spot Bond			9.30500	99.38583	9.29000	99.39871				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			10.07500	100.27994	10.06000	100.29318				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	102.17573	9.38000	102.14985				0.00	0	0
<b>Total NBK12A/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13/On 19/03/2024 Spot Bond			10.04000	100.83876	10.01500	100.92485				0.00	0	0
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14/On 25/06/2021 Spot Bond			9.55000	103.56933	9.53500	103.58687				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			10.10000	98.57375	10.08500	98.59605				0.00	0	0
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16/On 12/02/2025 Spot Bond			10.50500	97.85810	10.48500	97.92658				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			10.49000	98.43827	10.47000	98.51815				0.00	0	1,120,000,000
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,120,000,000</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,120,000,000</b>
NBK18/On 01/06/2020 Spot Bond			9.73000	99.28926	9.71500	99.29540				0.00	0	0
<b>Total NBK18A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19/On 01/06/2022 Spot Bond			10.25000	98.16709	10.23500	98.19219				0.00	0	0
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20/On 01/06/2026 Spot Bond			10.40000	100.11190	10.38000	100.19478				0.00	0	0
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20/On 25/06/2021 Spot Bond				100.14332		100.11849				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21/On 21/07/2027 Spot Bond			10.68000	103.86940	10.66000	103.95829			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>
NBK22/On 19/11/2022 Spot Bond			10.38000	99.47929	10.35500	99.54557			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				100.75660		100.73478			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>
NBK23/On 19/11/2025 Spot Bond			10.38000	102.31478	10.53000	101.48384		20,760,000,000,000.00	2,000,000,000	2,000,000,000	
<b>Total NBK23A SPOT</b>								<b>20,760,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>	
<b>Total For NBK23A</b>								<b>20,760,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>	
NBK23I On 12/02/2020 Spot Bond				100.79620		100.77279			0.00	0	0
<b>Total NBK23B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24/On 19/11/2027 Spot Bond			10.65000	102.43015	10.63000	102.52317			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				100.70666		100.68283			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>
NBK25/On 17/02/2023 Spot Bond			10.28000	104.88446	10.25500	104.95549			0.00	0	0
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond				100.69218		100.66707			0.00	1,440,000,000	720,000,000
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>1,440,000,000</b>	<b>720,000,000</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>1,440,000,000</b>	<b>720,000,000</b>
NBK26/On 10/05/2023 Spot Bond			100.00000	12.61129	100.00000	12.58307			0.00	0	0
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26I On 22/04/2026 Spot Bond				101.95169		101.92755			0.00	320,000,000	160,000,000
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>320,000,000</b>	<b>160,000,000</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>320,000,000</b>	<b>160,000,000</b>
NBK27/On 10/05/2026 Spot Bond			10.60000	104.00674	10.58000	104.08893			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.34885		100.32559			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			10.29000	102.41677	10.26500	102.49320			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				100.54352		100.51949			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			10.55000	103.54659	10.53000	103.62915			0.00	0	0
<b>Total NBK29A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK29A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK29I On 18/02/2019 Spot Bond				100.87204		100.84907			0.00	0	0
<b>Total NBK29B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK29B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30J On 20/02/2024 Spot Bond			10.08000	100.80167	10.05500	100.88641			0.00	0	0
<b>Total NBK30A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30I On 18/02/2021 Spot Bond				100.55903		100.53433			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				100.62647		100.60175			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				100.38133		100.35736			0.00	0	0
<b>Total NBK32B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK32B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK33I On 10/05/2019 Spot Bond				100.93155		100.90830			0.00	0	0
<b>Total NBK33B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK33B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK34I On 10/05/2021 Spot Bond				102.04930		102.02642			0.00	0	0
<b>Total NBK34B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK34B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK35I On 10/05/2023 Spot Bond				100.81665		100.79157			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.83871		100.81296			0.00	480,000,000	240,000,000
<b>Total NBK36B SPOT</b>									<b>0.00</b>	<b>480,000,000</b>	<b>240,000,000</b>
<b>Total For NBK36B</b>									<b>0.00</b>	<b>480,000,000</b>	<b>240,000,000</b>
NBK37I On 02/08/2019 Spot Bond				101.25599		101.23335			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				100.99244		100.96829			0.00	0	0
<b>Total NBK38B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK38B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			8.60000	107.37478	8.58500	107.37434			0.00	0	0
<b>Total NBK3A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK3A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	35.74534	100.00000	35.66536			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			11.82500	46.38151	11.80500	46.42438			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				101.09367		101.06834			0.00	0	0
<b>Total NBK40B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK40B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK41I On 20/02/2020 Spot Bond				100.90212		100.87934			0.00	0	0
<b>Total NBK41B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK41B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK42I On 21/02/2022 Spot Bond				100.69248		100.66860			0.00	0	0
<b>Total NBK42B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK42B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK43I On 20/02/2024 Spot Bond				100.55790		100.53316			0.00	1,980,000,000	990,000,000
<b>Total NBK43B SPOT</b>									<b>0.00</b>	<b>1,980,000,000</b>	<b>990,000,000</b>
<b>Total For NBK43B</b>									<b>0.00</b>	<b>1,980,000,000</b>	<b>990,000,000</b>
NBK7B On 19/04/2020 Spot Bond				101.38694		101.36195			0.00	0	0
<b>Total NBK7B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				99.83542		99.81155			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NCLN82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond			10.99500	100.94902	10.97500	101.00736			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				99.83636		99.81262			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			11.03000	100.00119	11.01000	100.05911			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				99.83542		99.81155			0.00	0	0
<b>Total NCLN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9: On 20/09/2024 Spot Bond				99.83381		99.80972			0.00	0	0
<b>Total NCLN90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9: On 20/09/2024 Spot Bond				99.83192		99.80757			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				100.43415		100.41233			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				101.53413		101.51080			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				99.76347		99.73957			0.00	0	0
<b>Total NCLN94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9: On 08/10/2018 Spot Bond				101.53432		101.51101			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2018 Spot Bond				101.75772		101.73294				0.00	0	0
<b>Total NED13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2018 Spot Bond				100.92081		100.89536				0.00	0	0
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2019 Spot Bond			9.50000	103.07444	9.48500	103.06658				0.00	0	0
<b>Total NED15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2019 Spot Bond				102.37745		102.35297				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2019 Spot Bond				101.55814		101.53156				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2020 Spot Bond				101.55750		101.53091				0.00	0	0
<b>Total NED18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2020 Spot Bond				104.98073		104.95615				0.00	600,000,000	300,000,000
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
NED20 On 01/07/2020 Spot Bond			11.30000	105.02598	11.28500	105.02713				0.00	0	3,030,000,000
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDT1 On 21/05/2021 Spot Bond				102.86604		102.82974			0.00	260,000,000	130,000,000
<b>Total NEDT1A SPOT</b>									<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For NEDT1A</b>									<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
NEDT1 On 26/11/2021 Spot Bond				101.34128		101.30528			0.00	20,000,000	10,000,000
<b>Total NEDT1B SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For NEDT1B</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
NET51 On 16/11/2018 Spot Bond				100.57499		100.55240			0.00	0	0
<b>Total NET51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond				105.54962		105.52341			0.00	140,000,000	70,000,000
<b>Total NGL01 SPOT</b>									<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For NGL01</b>									<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
NGL02 On 15/03/2022 Spot Bond				100.71210		100.68464			0.00	140,000,000	70,000,000
<b>Total NGL02 SPOT</b>									<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For NGL02</b>									<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
NGL03 On 26/05/2022 Spot Bond				100.48031		100.45014			0.00	0	0
<b>Total NGL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1 On 01/07/2022 Spot Bond				102.49546		102.46069			0.00	0	0
<b>Total NGLT1A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	102.97000	10.00000	102.94300			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	101.12502	13.50000	101.08853			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 09/06/2019 Spot Bond				100.05888		100.02944			0.00	0	0
<b>Total NHM003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			3.55500	121.33469	3.55500	121.30416			0.00	0	0
<b>Total NILB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0	0
<b>Total NILB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB13 On 31/01/2025 Spot Bond			3.94500	118.30935	3.94500	118.27836				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			3.94500	163.43960	3.97000	163.03822				0.00	0	0
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			4.25500	159.05928	4.28000	158.66876				0.00	0	0
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB17 On 31/01/2038 Spot Bond			4.26000	98.37657	4.26000	98.34691				0.00	0	0
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			9.15000	104.04522	9.13500	104.05429				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			9.78000	101.99809	9.76500	102.00387				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2018 Spot Bond				100.46630		100.44334				0.00	280,000,000	140,000,000
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
NQ1A1 On 22/05/2018 Spot Bond				100.44440		100.42043				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				100.48574		100.46221				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 22/05/2018 Spot Bond				100.47199		100.44922				0.00	0	0
<b>Total NQ1A23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2020 Spot Bond				100.50306		100.47880				0.00	0	0
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2022 Spot Bond				100.51653		100.49163				0.00	0	0
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A2 On 22/05/2018 Spot Bond				100.47199		100.44922				0.00	0	0
<b>Total NQ1A26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			9.98000	102.00572	9.96500	102.01087				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2018 Spot Bond				100.50466		100.48148				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond				100.51551		100.49066				0.00	0	0
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2018 Spot Bond				100.48334		100.46002				0.00	0	0
<b>Total NQ1B19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			10.18000	102.01335	10.16500	102.01789				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2018 Spot Bond				100.48900		100.46542				0.00	0	0
<b>Total NQ1C15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond				100.53982		100.51380				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2018 Spot Bond				100.51315		100.48957				0.00	0	0
<b>Total NQ1C19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.59628		100.56756				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2018 Spot Bond				100.50034		100.47621				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				100.55680		100.52985				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01: On 30/11/2018 Spot Bond			8.78000	103.57153	8.76500	103.56106			0.00	0	0
<b>Total NRA018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/10/2022 Spot Bond			10.05000	109.75457	10.03500	109.78467			0.00	0	0
<b>Total NRA022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/05/2023 Spot Bond			3.83000	173.37283	3.83000	173.32774			0.00	0	0
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 30/11/2028 Spot Bond			11.75000	103.46444	11.73000	103.55632			0.00	0	6,240,000,000
<b>Total NRA028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,240,000,000</b>
<b>Total For NRA028</b>									<b>0.00</b>	<b>0</b>	<b>6,240,000,000</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	12.62204	100.00000	12.59395			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				100.07381		100.05362			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>
NTC18 On 27/02/2019 Spot Bond				100.72358		100.70022			0.00	0	0
<b>Total NTC18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC19 On 27/07/2020 Spot Bond				101.14656		101.12220			0.00	800,000,000	400,000,000
<b>Total NTC19 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For NTC19</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
NTC20 On 27/07/2020 Spot Bond				101.57783		101.55483			0.00	0	61,000,000
<b>Total NTC20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>61,000,000</b>
<b>Total For NTC20</b>									<b>0.00</b>	<b>0</b>	<b>61,000,000</b>
NTC21 On 24/03/2022 Spot Bond				102.23413		102.21047			0.00	13,920,000,000	13,360,000,000
<b>Total NTC21 SPOT</b>									<b>0.00</b>	<b>13,920,000,000</b>	<b>13,360,000,000</b>
<b>Total For NTC21</b>									<b>0.00</b>	<b>13,920,000,000</b>	<b>13,360,000,000</b>
OMI01 On 22/11/2022 Spot Bond				100.57174		100.54614			0.00	0	0
<b>Total OMI01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OMI01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML02 On 27/11/2019 Spot Bond				100.88141		100.85613			0.00	0	0
<b>Total OML02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML03 On 27/11/2019 Spot Bond			10.30000	98.59037	10.28500	98.58872			0.00	0	0
<b>Total OML03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2020 Spot Bond				99.95494		99.93047			0.00	0	0
<b>Total OML04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML05 On 19/03/2020 Spot Bond			10.58000	100.64622	10.56500	100.64686			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			11.22000	99.40219	11.19500	99.45375		3,141,600,000,000.00		280,000,000	1,570,000,000
<b>Total OML06 SPOT</b>								<b>3,141,600,000,000.00</b>		<b>280,000,000</b>	<b>1,570,000,000</b>
<b>Total For OML06</b>								<b>3,141,600,000,000.00</b>		<b>280,000,000</b>	<b>1,570,000,000</b>
OML07 On 19/03/2025 Spot Bond			12.10000	97.09977	12.08000	97.15985			0.00	0	1,000,000,000
<b>Total OML07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML07</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML08 On 14/09/2020 Spot Bond				101.17934		101.15687			0.00	580,000,000	290,000,000
<b>Total OML08 SPOT</b>									<b>0.00</b>	<b>580,000,000</b>	<b>290,000,000</b>
<b>Total For OML08</b>									<b>0.00</b>	<b>580,000,000</b>	<b>290,000,000</b>
OML09 On 14/09/2022 Spot Bond			11.21000	101.55439	11.18500	101.61352		3,811,400,000,000.00		340,000,000	1,085,000,000
<b>Total OML09 SPOT</b>								<b>3,811,400,000,000.00</b>		<b>340,000,000</b>	<b>1,085,000,000</b>
<b>Total For OML09</b>								<b>3,811,400,000,000.00</b>		<b>340,000,000</b>	<b>1,085,000,000</b>
OML10 On 14/09/2025 Spot Bond			12.10000	99.07520	12.08000	99.13952			0.00	0	870,000,000
<b>Total OML10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>870,000,000</b>
<b>Total For OML10</b>									<b>0.00</b>	<b>0</b>	<b>870,000,000</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	102.97000	10.00000	102.94300			0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM34 On 07/03/2018 Spot Bond				100.09311		99.97226			0.00	0	0
<b>Total PMM34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM36 On 04/05/2018 Spot Bond				100.85024		100.82726			0.00	0	0
<b>Total PMM36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM38 On 12/06/2020 Spot Bond				100.02285		99.99995			0.00	0	0
<b>Total PMM38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM39 On 04/09/2018 Spot Bond				100.20852		100.18472			0.00	0	550,000,000
<b>Total PMM39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
<b>Total For PMM39</b>									<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
PMM40 On 04/09/2018 Spot Bond				100.20852		100.18472			0.00	0	0
<b>Total PMM40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM41 On 07/05/2018 Spot Bond				100.79462		100.77246			0.00	0	0
<b>Total PMM41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM42 On 28/05/2018 Spot Bond				100.35016		100.32820			0.00	0	0
<b>Total PMM42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC002 On 31/12/2018 Spot Bond				99.30873		99.27906			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>
PPC003 On 31/10/2019 Spot Bond				98.44132		98.41375			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>
PRE1A On 27/01/2018 Spot Bond				101.09929		101.07671			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 27/01/2018 Spot Bond				101.10689		101.08339			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 27/01/2018 Spot Bond				101.21629		101.19043			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 27/01/2018 Spot Bond				101.24171		101.21530			0.00	0	0
<b>Total PRE1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond				100.51142		100.48872			0.00	0	0
<b>Total PRE2A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond				100.53618		100.51239			0.00	0	0
<b>Total PRE2A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2A On 20/02/2022 Spot Bond				100.55783		100.53309			0.00	0	0
<b>Total PRE2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2B On 20/02/2022 Spot Bond				100.60108		100.57445			0.00	0	0
<b>Total PRE2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2C On 20/02/2022 Spot Bond				100.60726		100.58035			0.00	0	0
<b>Total PRE2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2D On 20/02/2022 Spot Bond				100.61343		100.58626			0.00	0	0
<b>Total PRE2D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			9.25000	107.31254	9.23000	107.41272			968,134,863,275,000.00	1,942,501,066,300	1,922,472,674,400
<b>Total R186 SPOT</b>									<b>8,134,863,275,000.00</b>	<b>942,501,066,300</b>	<b>922,472,674,400</b>
<b>Total For R186</b>									<b>8,134,863,275,000.00</b>	<b>942,501,066,300</b>	<b>922,472,674,400</b>
R197 On 07/12/2023 Spot Bond			2.63000	291.29303	2.63000	291.22672			9,731,853,435,000.00	3,700,324,500	39,494,955,800
<b>Total R197 SPOT</b>									<b>9,731,853,435,000.00</b>	<b>3,700,324,500</b>	<b>39,494,955,800</b>
<b>Total For R197</b>									<b>9,731,853,435,000.00</b>	<b>3,700,324,500</b>	<b>39,494,955,800</b>
R202 On 07/12/2033 Spot Bond			2.82000	230.12505	2.82000	230.07148			587,469,033,204,000.00	208,322,352,200	161,472,165,200
<b>Total R202 SPOT</b>									<b>7,469,033,204,000.00</b>	<b>208,322,352,200</b>	<b>161,472,165,200</b>
<b>Total For R202</b>									<b>7,469,033,204,000.00</b>	<b>208,322,352,200</b>	<b>161,472,165,200</b>
R2023 On 28/02/2023 Spot Bond			8.64000	98.53361	8.61500	98.61158			898,082,195,904,000.00	103,944,698,600	701,910,887,100
<b>Total R2023 SPOT</b>									<b>8,082,195,904,000.00</b>	<b>103,944,698,600</b>	<b>701,910,887,100</b>
<b>Total For R2023</b>									<b>8,082,195,904,000.00</b>	<b>103,944,698,600</b>	<b>701,910,887,100</b>
R2030 On 31/01/2030 Spot Bond			9.70500	90.91155	9.69500	90.95269			159,876,844,096,500.00	16,473,657,300	467,688,021,900
<b>Total R2030 SPOT</b>									<b>9,876,844,096,500.00</b>	<b>16,473,657,300</b>	<b>467,688,021,900</b>
<b>Total For R2030</b>									<b>9,876,844,096,500.00</b>	<b>16,473,657,300</b>	<b>467,688,021,900</b>
R2032 On 31/03/2032 Spot Bond			9.88500	89.27661	9.87000	89.35636			553,259,922,043,500.00	55,969,643,100	447,130,653,500
<b>Total R2032 SPOT</b>									<b>3,259,922,043,500.00</b>	<b>55,969,643,100</b>	<b>447,130,653,500</b>
<b>Total For R2032</b>									<b>3,259,922,043,500.00</b>	<b>55,969,643,100</b>	<b>447,130,653,500</b>
R2035 On 28/02/2035 Spot Bond			10.01000	93.29512	10.01000	93.26994			846,868,719,694,000.00	384,302,569,400	460,320,000,000
<b>Total R2035 SPOT</b>									<b>6,868,719,694,000.00</b>	<b>384,302,569,400</b>	<b>460,320,000,000</b>
<b>Total For R2035</b>									<b>6,868,719,694,000.00</b>	<b>384,302,569,400</b>	<b>460,320,000,000</b>
R2037 On 31/01/2037 Spot Bond			10.10000	89.66074	10.09500	89.67428			772,366,762,670,000.00	76,471,956,700	593,936,409,700
<b>Total R2037 SPOT</b>									<b>2,366,762,670,000.00</b>	<b>76,471,956,700</b>	<b>593,936,409,700</b>
<b>Total For R2037</b>									<b>2,366,762,670,000.00</b>	<b>76,471,956,700</b>	<b>593,936,409,700</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			7.60000	100.21478	7.58500	100.20891			3,556,800,000,000.00	468,000,000	323,055,060,000
<b>Total R204 SPOT</b>									<b>3,556,800,000,000.00</b>	<b>468,000,000</b>	<b>323,055,060,000</b>
<b>Total For R204</b>									<b>3,556,800,000,000.00</b>	<b>468,000,000</b>	<b>323,055,060,000</b>
R2040 On 31/01/2040 Spot Bond			10.19500	92.85593	10.19000	92.87074			692,034,607,897,000.00	67,879,804,600	498,103,431,000
<b>Total R2040 SPOT</b>									<b>12,034,607,897,000.00</b>	<b>67,879,804,600</b>	<b>498,103,431,000</b>
<b>Total For R2040</b>									<b>12,034,607,897,000.00</b>	<b>67,879,804,600</b>	<b>498,103,431,000</b>
R2044 On 31/01/2044 Spot Bond			10.24000	89.70793	10.23500	89.72361			156,236,721,152,000.00	601,194,992,300	734,044,954,500
<b>Total R2044 SPOT</b>									<b>16,236,721,152,000.00</b>	<b>601,194,992,300</b>	<b>734,044,954,500</b>
<b>Total For R2044</b>									<b>16,236,721,152,000.00</b>	<b>601,194,992,300</b>	<b>734,044,954,500</b>
R2048 On 28/02/2048 Spot Bond			10.18500	89.09838	10.18000	89.11505			034,447,783,806,000.00	1,181,585,447,600	1,204,120,618,600
<b>Total R2048 SPOT</b>									<b>14,447,783,806,000.00</b>	<b>181,585,447,600</b>	<b>204,120,618,600</b>
<b>Total For R2048</b>									<b>14,447,783,806,000.00</b>	<b>181,585,447,600</b>	<b>204,120,618,600</b>
R207 On 15/01/2020 Spot Bond			8.10000	101.35982	8.08500	101.36603			324,572,422,380,000.00	410,441,039,800	425,847,541,200
<b>Total R207 SPOT</b>									<b>14,572,422,380,000.00</b>	<b>410,441,039,800</b>	<b>425,847,541,200</b>
<b>Total For R207</b>									<b>14,572,422,380,000.00</b>	<b>410,441,039,800</b>	<b>425,847,541,200</b>
R208 On 31/03/2021 Spot Bond			8.35000	96.82620	8.33500	96.84579			787,704,400,940,000.00	94,335,856,400	517,943,708,700
<b>Total R208 SPOT</b>									<b>17,704,400,940,000.00</b>	<b>94,335,856,400</b>	<b>517,943,708,700</b>
<b>Total For R208</b>									<b>17,704,400,940,000.00</b>	<b>94,335,856,400</b>	<b>517,943,708,700</b>
R209 On 31/03/2036 Spot Bond			9.94500	70.38992	9.94000	70.40290			041,204,735,324,000.00	104,696,303,200	1,459,855,174,700
<b>Total R209 SPOT</b>									<b>11,204,735,324,000.00</b>	<b>104,696,303,200</b>	<b>459,855,174,700</b>
<b>Total For R209</b>									<b>11,204,735,324,000.00</b>	<b>104,696,303,200</b>	<b>459,855,174,700</b>
R210 On 31/03/2028 Spot Bond			2.69500	182.56707	2.72000	182.11830			19,583,570,275,500.00	7,266,630,900	79,692,727,800
<b>Total R210 SPOT</b>									<b>19,583,570,275,500.00</b>	<b>7,266,630,900</b>	<b>79,692,727,800</b>
<b>Total For R210</b>									<b>19,583,570,275,500.00</b>	<b>7,266,630,900</b>	<b>79,692,727,800</b>
R212 On 31/01/2022 Spot Bond			2.62000	149.97182	2.62000	149.93784			61,542,235,598,000.00	23,489,402,900	85,603,739,200
<b>Total R212 SPOT</b>									<b>11,542,235,598,000.00</b>	<b>23,489,402,900</b>	<b>85,603,739,200</b>
<b>Total For R212</b>									<b>11,542,235,598,000.00</b>	<b>23,489,402,900</b>	<b>85,603,739,200</b>
R213 On 28/02/2031 Spot Bond			9.77500	81.64662	9.76000	81.71917			580,969,503,185,000.00	468,641,381,400	240,814,016,100
<b>Total R213 SPOT</b>									<b>10,969,503,185,000.00</b>	<b>468,641,381,400</b>	<b>240,814,016,100</b>
<b>Total For R213</b>									<b>10,969,503,185,000.00</b>	<b>468,641,381,400</b>	<b>240,814,016,100</b>
R214 On 28/02/2041 Spot Bond			10.12500	69.66100	10.12500	69.64200			214,150,299,900,000.00	317,446,943,200	796,281,805,700
<b>Total R214 SPOT</b>									<b>14,150,299,900,000.00</b>	<b>317,446,943,200</b>	<b>796,281,805,700</b>
<b>Total For R214</b>									<b>14,150,299,900,000.00</b>	<b>317,446,943,200</b>	<b>796,281,805,700</b>
RCG01 On 24/10/2019 Spot Bond				101.36229		101.33888			0.00	0	0
<b>Total RCG01B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCG01B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0 On 12/04/2018 Spot Bond				102.07885		102.05221			0.00	0	0
<b>Total RCSB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 10/12/2017 Spot Bond					0.00000	0.00000			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>
RCSB6 On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RCSB6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF03I On 04/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 11/03/2018 Spot Bond				100.23579		100.21576			0.00	0	0
<b>Total RDFB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond				101.47140		101.44763			0.00	280,000,000	140,000,000
<b>Total RDFB05 SPOT</b>									<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For RDFB05</b>									<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
RDFB0 On 22/03/2019 Spot Bond				100.58783		100.56576			0.00	0	0
<b>Total RDFB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDFB06/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB06/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 30/09/2019 Spot Bond				102.11284		102.09003			0.00	360,000,000	180,000,000
<b>Total RDFB07 SPOT</b>									<b>0.00</b>	<b>360,000,000</b>	<b>180,000,000</b>
<b>Total For RDFB07</b>									<b>0.00</b>	<b>360,000,000</b>	<b>180,000,000</b>
RDFB0 On 30/09/2021 Spot Bond				101.82918		101.80507			0.00	0	0
<b>Total RDFB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 02/12/2021 Spot Bond				100.22510		100.19994			0.00	0	0
<b>Total RDFB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2020 Spot Bond				101.88829		101.86506			0.00	0	61,000,000
<b>Total RDFB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>61,000,000</b>
<b>Total For RDFB10</b>									<b>0.00</b>	<b>0</b>	<b>61,000,000</b>
RDFB1 On 27/03/2022 Spot Bond				101.85043		101.82650			0.00	0	0
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/11/2022 Spot Bond				100.38258		100.35804			0.00	0	0
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 04/06/2018 Spot Bond				100.20130		100.17831			0.00	0	0
<b>Total RDFC38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 27/07/2018 Spot Bond				101.03831		101.01629			0.00	0	0
<b>Total RDFC39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 23/03/2018 Spot Bond				99.80743		99.78608			0.00	0	0
<b>Total RDFC40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 05/10/2018 Spot Bond				101.51108		101.48939			0.00	0	0
<b>Total RDFC41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond				100.58054		100.55590			0.00	0	0
<b>Total REB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total REB01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
REB02 On 21/05/2018 Spot Bond				100.54713		100.52182			0.00	0	0
<b>Total REB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 17/05/2018 Spot Bond				100.56091		100.53873			0.00	0	0
<b>Total REBC06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
REBC7 On 31/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total REBC7U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC7U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/07/2018 Spot Bond				102.17468		102.14320			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				102.29655		102.26326			0.00	0	0
<b>Total RED202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/04/2019 Spot Bond				102.77476		102.73437			0.00	0	0
<b>Total RED203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/01/2020 Spot Bond				102.26775		102.23488			0.00	0	0
<b>Total RED204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/07/2020 Spot Bond				102.80573		102.76859			0.00	0	0
<b>Total RED205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RED30 On 16/09/2021 Spot Bond				99.84952		99.81910			0.00	0	0
<b>Total RED301 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED301</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RED40 On 26/11/2019 Spot Bond				100.45417		100.41934			0.00	0	0
<b>Total RED401 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED401</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RED50 On 05/12/2022 Spot Bond				100.29701		100.26328			0.00	0	0
<b>Total RED501 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED501</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES01U On 02/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES18 On 05/02/2018 Spot Bond				100.89007		100.86600			0.00	0	0
<b>Total RES18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond				100.14532		100.02383			0.00	0	0
<b>Total RES30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES34 On 25/08/2019 Spot Bond				101.14739		101.12384			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				100.40083		100.37564			0.00	0	35,000,000
<b>Total RES35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
<b>Total For RES35</b>									<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
RES36 On 21/10/2019 Spot Bond				101.62418		101.60082			0.00	0	0
<b>Total RES36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES38 On 01/08/2020 Spot Bond				101.02246		100.99820			0.00	0	0
<b>Total RES38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES39I On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES39U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES39U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES40 On 13/10/2022 Spot Bond				101.45936		101.43567			0.00	0	0
<b>Total RES40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES41 On 30/11/2022 Spot Bond				100.31076		100.28620			0.00	0	17,100,000,000
<b>Total RES41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>17,100,000,000</b>
<b>Total For RES41</b>									<b>0.00</b>	<b>0</b>	<b>17,100,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			9.87000	101.70676	9.85500	101.72196			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			10.32000	96.52257	10.29500	96.60320		6,604,800,000,000.00		640,000,000	160,000,000
<b>Total RW23 SPOT</b>								<b>6,604,800,000,000.00</b>		<b>640,000,000</b>	<b>160,000,000</b>
<b>Total For RW23</b>								<b>6,604,800,000,000.00</b>		<b>640,000,000</b>	<b>160,000,000</b>
RW28 On 10/12/2028 Spot Bond			11.47500	92.50741	11.46000	92.56650			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>
S1329L On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000		995,000,000,000,000.00		19,950,000,000	19,950,000,000
<b>Total S1329U SPOT</b>								<b>15,000,000,000,000.00</b>		<b>19,950,000,000</b>	<b>19,950,000,000</b>
<b>Total For S1329U</b>								<b>15,000,000,000,000.00</b>		<b>19,950,000,000</b>	<b>19,950,000,000</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	102.97000	10.00000	102.94300			0.00	0	0
<b>Total SBK12/R157 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK12/R157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2018 Spot Bond				100.02678		100.00374			0.00	475,600,000	237,800,000
<b>Total SBK16 SPOT</b>									<b>0.00</b>	<b>475,600,000</b>	<b>237,800,000</b>
<b>Total For SBK16</b>									<b>0.00</b>	<b>475,600,000</b>	<b>237,800,000</b>
SBK17 On 30/07/2019 Spot Bond				101.49321		101.46857			0.00	40,000,000	20,000,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
SBK18 On 24/10/2020 Spot Bond				102.93523		102.91189			0.00	2,456,800,000	1,728,400,000
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>2,456,800,000</b>	<b>1,728,400,000</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>2,456,800,000</b>	<b>1,728,400,000</b>
SBK19 On 24/10/2019 Spot Bond				101.26699		101.24178			0.00	0	0
<b>Total SBK19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK20 On 02/12/2019 Spot Bond				103.02381		102.99862			0.00	620,000,000	310,000,000
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>620,000,000</b>	<b>310,000,000</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>620,000,000</b>	<b>310,000,000</b>
SBK21 On 28/01/2020 Spot Bond				102.00609		101.97895			0.00	20,000,000	10,000,000
<b>Total SBK21 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For SBK21</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</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
SBK22 On 28/05/2020 Spot Bond				102.48532		102.45871			0.00	818,000,000	409,000,000
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>818,000,000</b>	<b>409,000,000</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>818,000,000</b>	<b>409,000,000</b>
SBK23 On 28/05/2022 Spot Bond			11.44000	100.87707	11.41500	100.93186			0.00	0	2,050,000,000
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,050,000,000</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>2,050,000,000</b>
SBK24 On 19/10/2020 Spot Bond				102.80646		102.77943			0.00	560,000,000	280,000,000
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>560,000,000</b>	<b>280,000,000</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>560,000,000</b>	<b>280,000,000</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2021 Spot Bond				105.43017		105.40520			0.00	1,100,000,000	550,000,000
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
SBK26 On 25/04/2021 Spot Bond			11.45000	103.79913	11.43500	103.80897			0.00	0	0
<b>Total SBK26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK9 On 10/04/2018 Spot Bond			8.60000	101.38132	8.58500	101.36290			0.00	0	2,760,000,000
<b>Total SBK9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,760,000,000</b>
<b>Total For SBK9</b>									<b>0.00</b>	<b>0</b>	<b>2,760,000,000</b>
SBS16 On 22/09/2018 Spot Bond				100.23195		100.21081			0.00	40,000,000	20,000,000
<b>Total SBS16 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For SBS16</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
SBS18 On 23/06/2021 Spot Bond				100.72551		102.89961			0.00	60,000,000	30,000,000
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
SBS19 On 23/06/2021 Spot Bond			9.23000	102.53420	9.21500	107.63026			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			10.29500	99.40287	10.27500	99.48530			0.00	0	0
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond				102.66233		102.63880			0.00	440,000,000	220,000,000
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</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
SBS24 On 24/05/2019 Spot Bond				101.38259		101.36005				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			8.49000	100.96449	8.47500	100.96145				0.00	0	0
<b>Total SBS25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			9.89000	104.22820	9.86500	104.31553				0.00	0	0
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS29 On 12/06/2019 Spot Bond			8.59000	100.16112	8.57500	100.15870				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			10.47000	87.87035	10.45000	87.94685				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				100.02078		100.00002				0.00	0	0
<b>Total SBS30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS31 On 12/06/2027 Spot Bond			10.53500	95.59216	10.51500	95.67998				0.00	0	430,000,000
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>430,000,000</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>430,000,000</b>
SBS33 On 19/09/2019 Spot Bond				99.87040		99.84845				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			10.54500	100.22487	10.52500	100.29030				0.00	0	1,450,000,000
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
SBS35 On 29/01/2018 Spot Bond				101.07101		101.04993				0.00	0	0
<b>Total SBS35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS36 On 29/01/2020 Spot Bond				101.40986		101.38736				0.00	0	0
<b>Total SBS36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS37 On 29/01/2020 Spot Bond			8.74500	101.48668	8.73000	101.49143				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS38 On 29/01/2025 Spot Bond			10.09000	98.36541	10.07000	98.43595			0.00	0	0
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS39 On 29/01/2030 Spot Bond			11.07500	94.59944	11.06000	94.66421			0.00	0	0
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			9.48000	97.79935	9.46500	97.82177			0.00	0	580,000,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
SBS40 On 12/11/2020 Spot Bond				101.59941		101.57681			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			9.73500	101.77714	9.71000	101.84696			0.00	0	114,000,000
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>114,000,000</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	<b>114,000,000</b>
SBS42 On 12/11/2025 Spot Bond			10.30000	102.70244	10.14500	103.51402		16,480,000,000,000.00		1,600,000,000	800,000,000
<b>Total SBS42 SPOT</b>								<b>16,480,000,000,000.00</b>		<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For SBS42</b>								<b>16,480,000,000,000.00</b>		<b>1,600,000,000</b>	<b>800,000,000</b>
SBS43 On 12/11/2027 Spot Bond			10.51000	102.78824	10.49000	102.88226		84,080,000,000,000.00		8,000,000,000	8,000,000,000
<b>Total SBS43 SPOT</b>								<b>14,080,000,000,000.00</b>		<b>8,000,000,000</b>	<b>8,000,000,000</b>
<b>Total For SBS43</b>								<b>14,080,000,000,000.00</b>		<b>8,000,000,000</b>	<b>8,000,000,000</b>
SBS44 On 15/02/2019 Spot Bond				100.92740		100.90454			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				101.51876		101.49571			0.00	0	0
<b>Total SBS45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS46 On 15/02/2023 Spot Bond			9.75500	107.01374	9.73000	107.08817			0.00	0	0
<b>Total SBS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS47 On 15/02/2023 Spot Bond				101.65811		101.63451			0.00	0	0
<b>Total SBS47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS47</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS48 On 31/01/2020 Spot Bond				100.79638		100.77321			0.00	480,000,000	240,000,000
<b>Total SBS48 SPOT</b>									<b>0.00</b>	<b>480,000,000</b>	<b>240,000,000</b>
<b>Total For SBS48</b>									<b>0.00</b>	<b>480,000,000</b>	<b>240,000,000</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
SBS49 On 31/01/2022 Spot Bond				100.98513		100.96150			0.00	480,000,000	240,000,000
<b>Total SBS49 SPOT</b>									<b>0.00</b>	<b>480,000,000</b>	<b>240,000,000</b>
<b>Total For SBS49</b>									<b>0.00</b>	<b>480,000,000</b>	<b>240,000,000</b>
SBS50 On 31/01/2022 Spot Bond			9.74000	102.49546	9.71500	102.55206			0.00	0	0
<b>Total SBS50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS51 On 31/01/2024 Spot Bond			10.29000	101.26177	10.27000	101.32230			0.00	0	0
<b>Total SBS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS52 On 29/01/2030 Spot Bond				100.69193		100.66657			0.00	1,860,000,000	930,000,000
<b>Total SBS52 SPOT</b>									<b>0.00</b>	<b>1,860,000,000</b>	<b>930,000,000</b>
<b>Total For SBS52</b>									<b>0.00</b>	<b>1,860,000,000</b>	<b>930,000,000</b>
SBS53 On 03/05/2027 Spot Bond				101.68515		101.66107			0.00	0	0
<b>Total SBS53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS54 On 12/06/2020 Spot Bond				100.02139		99.99997			0.00	0	0
<b>Total SBS54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS55 On 12/06/2022 Spot Bond				100.45986		100.43810			0.00	880,000,000	440,000,000
<b>Total SBS55 SPOT</b>									<b>0.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
<b>Total For SBS55</b>									<b>0.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
SBS56 On 12/06/2022 Spot Bond			9.64000	97.55325	9.61500	97.61626			0.00	0	0
<b>Total SBS56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS57 On 12/06/2024 Spot Bond				100.21404		100.19170			0.00	0	0
<b>Total SBS57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS58 On 12/06/2027 Spot Bond				99.35956		99.33567			0.00	0	20,000,000,000
<b>Total SBS58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For SBS58</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
SBS59 On 09/10/2020 Spot Bond				101.45437		101.43229			0.00	0	0
<b>Total SBS59 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS59</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			3.66000	276.24446	3.66000	276.17389			0.00	0	116,000,000
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>116,000,000</b>
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>	<b>116,000,000</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
SBSI14 On 07/12/2033 Spot Bond			4.37000	190.61090	4.37000	190.55855			0.00	0	0
<b>Total SBSI14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBT101 On 31/03/2022 Spot Bond				102.59972		102.56491			0.00	0	0
<b>Total SBT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBT102 On 30/09/2022 Spot Bond				102.84109		102.80674			0.00	0	0
<b>Total SBT102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A2L On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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				102.19213		102.15800			0.00	0	0
<b>Total SGI004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI005 On 10/07/2021 Spot Bond				102.19226		102.15813			0.00	0	0
<b>Total SGI005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI006 On 11/07/2022 Spot Bond				101.98730		101.95593			0.00	0	0
<b>Total SGI006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
<b>Total SHI02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS06 On 12/12/2017 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total SHS06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS11 On 25/11/2020 Spot Bond			10.00000	102.97000	10.00000	102.94300			0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS22 On 23/02/2020 Spot Bond				98.07803		98.04903			0.00	0	0
<b>Total SHS22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS23 On 29/06/2018 Spot Bond				101.93981		101.91692			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				102.06777		102.04358			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			10.25000	103.55543	10.23500	103.55987			0.00	0	0
<b>Total SHS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS26 On 29/06/2020 Spot Bond				101.84358		101.81907			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				100.70678		101.17317			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	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SHS29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS30 On 05/04/2020 Spot Bond				95.94877		98.85980			0.00	0	0
<b>Total SHS30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS31 On 05/10/2022 Spot Bond				90.77456		95.87585			0.00	0	0
<b>Total SHS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS32 On 10/07/2020 Spot Bond				101.54926		101.52537			0.00	0	0
<b>Total SHS32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS33 On 10/10/2022 Spot Bond				101.58400		101.55956			0.00	0	0
<b>Total SHS33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS34 On 03/11/2022 Spot Bond				89.53144		94.67523			0.00	0	0
<b>Total SHS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLI3 On 15/08/2018 Spot Bond			8.73500	102.79338	8.72000	102.77920			0.00	0	0
<b>Total SLI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLI4 On 15/08/2021 Spot Bond				101.01656		100.99127			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				100.67539		100.65097			0.00	0	0
<b>Total SLRA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA2 On 15/08/2021 Spot Bond				100.69405		100.66896			0.00	0	0
<b>Total SLRA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA3 On 15/11/2020 Spot Bond				100.18324		100.15957			0.00	0	0
<b>Total SLRA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA4 On 15/11/2022 Spot Bond				100.18822		100.16387			0.00	0	0
<b>Total SLRA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB1 On 15/08/2019 Spot Bond				100.70561		100.68011			0.00	0	0
<b>Total SLRB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB2 On 15/08/2021 Spot Bond				100.71291		100.68714			0.00	0	0
<b>Total SLRB2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB3 On 15/11/2020 Spot Bond				100.19795		100.17226			0.00	0	0
<b>Total SLRB3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB4 On 15/11/2022 Spot Bond				100.19904		100.17321			0.00	0	0
<b>Total SLRB4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC1 On 15/08/2019 Spot Bond				100.76676		100.73906			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRC2 On 15/08/2021 Spot Bond				100.78222		100.75396			0.00	0	0
<b>Total SLRC2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC3 On 15/11/2020 Spot Bond				100.20640		100.17955			0.00	0	0
<b>Total SLRC3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC4 On 15/11/2022 Spot Bond				100.21086		100.18342			0.00	0	0
<b>Total SLRC4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SNT02 On 12/04/2021 Spot Bond				101.61256		101.58685			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			11.19000	104.25092	11.16500	104.31972			0.00	0	1,550,000,000
<b>Total SNT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
<b>Total For SNT03</b>									<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
SNT04 On 27/06/2022 Spot Bond				102.39662		102.37227			0.00	0	0
<b>Total SNT04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA10 On 21/08/2021 Spot Bond				101.27906		101.25527			0.00	0	0
<b>Total SPDA10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA11 On 21/08/2020 Spot Bond				100.51731		100.49335			0.00	0	0
<b>Total SPDA11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA12 On 21/08/2022 Spot Bond				100.52728		100.50287			0.00	0	0
<b>Total SPDA12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA6 On 21/08/2019 Spot Bond				100.51442		100.49059			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				100.72394		100.70012			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				100.52148		100.49718			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA9 On 21/08/2019 Spot Bond				100.52510		100.50079				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				100.04836		100.02435				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				101.09965		101.07417				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				101.46863		101.44634				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			10.05000	97.20207	10.03500	97.20576				0.00	0	500,000,000
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SSN00: On 31/03/2021 Spot Bond			9.92000	92.62050	9.90500	92.63499				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			9.92000	92.62050	9.90500	92.63499				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 31/01/2025 Spot Bond			4.11000	117.05514	4.11000	117.02396				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			10.75000	98.35531	10.73000	98.43989				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			11.64500	71.03895	11.63000	71.09365				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				101.22942		101.20551				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				101.33691		101.31418				0.00	0	0
<b>Total SSN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02: On 25/09/2019 Spot Bond				101.92780		101.90316				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 07/12/2023 Spot Bond				100.16933		100.04415				0.00	0	500,000,000
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SSN03: On 17/03/2020 Spot Bond				99.87516		99.85023				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				100.22877		100.20321				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				100.64493		100.61967				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 01/06/2021 Spot Bond				100.32047		100.29350				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	103.61280	9.55000	103.58655				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>
SSN04: On 13/10/2023 Spot Bond				101.48029		101.45632				0.00	0	0
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond			10.04000	100.55273	10.01500	100.63350				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>
SSN04: On 03/12/2018 Spot Bond				95.52460		95.52460				0.00	0	0
<b>Total SSN042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 31/01/2038 Spot Bond			4.39000	96.53849	4.39000	96.51206				0.00	0	0
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 09/02/2027 Spot Bond				100.84327		100.81829				0.00	40,000,000	20,000,000
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN04: On 14/02/2018 Spot Bond				100.63267		100.61048				0.00	0	0
<b>Total SSN045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 30/04/2027 Spot Bond				101.10709		101.08063				0.00	0	0
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 05/04/2027 Spot Bond				101.55096		101.52655				0.00	0	0
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 21/06/2018 Spot Bond				103.93870		103.91619				0.00	0	0
<b>Total SSN048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 30/09/2027 Spot Bond				104.20692		104.14760				0.00	0	0
<b>Total SSN049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 08/12/2023 Spot Bond			3.66000	276.08086	3.66000	276.00170				0.00	0	0
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 26/09/2018 Spot Bond				101.68758		101.66594				0.00	0	0
<b>Total SSN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 26/10/2020 Spot Bond				101.08559		101.06309				0.00	0	0
<b>Total SSN052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 26/10/2020 Spot Bond			8.40200	101.03858	8.38700	101.05333				0.00	0	250,000,000
<b>Total SSN053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For SSN053</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
SSN05: On 26/10/2022 Spot Bond				101.16366		101.13952				0.00	0	0
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 03/11/2022 Spot Bond				100.96661		100.94238				0.00	0	0
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			10.20000	95.45454	10.18000	95.52999				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T12A10 On 21/08/2019 Spot Bond				100.51145		100.48776			0.00	0	0
<b>Total T12A10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T12A11 On 21/08/2019 Spot Bond				100.99793		100.97411			0.00	0	0
<b>Total T12A11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T12A12 On 21/08/2019 Spot Bond			9.75000	101.67441	9.73500	101.67088			0.00	0	0
<b>Total T12A12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T13A10 On 21/08/2018 Spot Bond				100.92082		100.89815			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				100.52847		100.50386			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			9.65000	105.01218	9.63500	105.02058			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				100.48647		100.46379			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				100.63435		100.61150			0.00	0	0
<b>Total T13A14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T13A15 On 21/08/2020 Spot Bond				100.52730		100.50275			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			9.75000	104.46258	9.73500	104.47069			0.00	0	0
<b>Total T13A16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T13A18 On 21/08/2018 Spot Bond				100.52333		100.49910			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				100.26777		100.24249			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T13A2C On 21/08/2020 Spot Bond			9.70000	103.08281	9.68500	103.09117			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>
T14A1C On 21/11/2019 Spot Bond				100.52029		100.49620			0.00	0	0
<b>Total T14A10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T14A11 On 21/11/2021 Spot Bond				100.53196		100.50733			0.00	0	0
<b>Total T14A11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T14A12 On 21/11/2021 Spot Bond			9.15000	100.54522	9.15000	100.52037			0.00	0	0
<b>Total T14A12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T15OM On 21/11/2018 Spot Bond				100.14398		100.12199			0.00	0	0
<b>Total T15OM1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T15OM1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.45177		100.42940			0.00	0	0
<b>Total TFS117 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS117</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond				99.61512		99.59313			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				101.85593		101.83489			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				101.58612		101.56307			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>
TFS139 On 27/05/2019 Spot Bond				101.09200		101.06941			0.00	0	0
<b>Total TFS139 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS139</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS141 On 28/10/2019 Spot Bond				101.01885		100.99588			0.00	0	0
<b>Total TFS141 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS141</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS142 On 28/10/2021 Spot Bond				101.05456		101.03078			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS144 On 20/03/2020 Spot Bond				99.84979		99.82795			0.00	0	0
<b>Total TFS144 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS144</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS145 On 20/03/2022 Spot Bond				99.84476		99.82222			0.00	0	0
<b>Total TFS145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS146 On 25/04/2018 Spot Bond				100.89521		100.87264			0.00	0	0
<b>Total TFS146 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS146</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS147 On 12/10/2020 Spot Bond				101.37863		101.35665			0.00	0	0
<b>Total TFS147 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS147</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS148 On 12/10/2022 Spot Bond				101.41574		101.39315			0.00	0	0
<b>Total TFS148 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS148</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS149 On 31/10/2021 Spot Bond				100.97301		100.95041			0.00	0	0
<b>Total TFS149 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS149</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS150 On 16/11/2018 Spot Bond				100.56093		100.53889			0.00	0	0
<b>Total TFS150 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS150</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS151 On 30/11/2020 Spot Bond				100.29761		100.27453			0.00	0	0
<b>Total TFS151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total TH10A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A2 On 18/07/2018 Spot Bond				101.32126		101.29794			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	103.49625	8.73000	103.47221			0.00	0	0
<b>Total TH11A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A5 On 18/07/2018 Spot Bond				101.55363		101.53158			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11Aε On 18/07/2018 Spot Bond			9.10000	102.77099	9.08500	102.75471			0.00	0	0
<b>Total TH11A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11Aε On 18/07/2018 Spot Bond				101.42127		101.39862			0.00	0	0
<b>Total TH11A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1 On 18/07/2018 Spot Bond				101.53309		101.50919			0.00	0	0
<b>Total TH11B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2018 Spot Bond				101.37300		101.34875			0.00	0	0
<b>Total TH11B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2018 Spot Bond				101.36691		101.34277			0.00	0	0
<b>Total TH11B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1 On 18/07/2018 Spot Bond				101.52357		101.49659			0.00	0	0
<b>Total TH11C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2 On 18/07/2018 Spot Bond				101.51748		101.49061			0.00	0	0
<b>Total TH11C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3 On 18/07/2018 Spot Bond				101.46427		101.43836			0.00	0	0
<b>Total TH11C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1 On 18/07/2018 Spot Bond				101.99719		101.96161			0.00	0	0
<b>Total TH11D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2 On 18/07/2018 Spot Bond				102.00325		101.96756			0.00	0	0
<b>Total TH11D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D3 On 18/07/2018 Spot Bond				101.97293		101.93779			0.00	0	0
<b>Total TH11D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A1 On 21/08/2019 Spot Bond				100.50552		100.48210			0.00	0	0
<b>Total TH12A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A1 On 21/08/2019 Spot Bond				100.52035		100.49626			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			9.70000	102.00673	9.68500	102.00331			0.00	0	0
<b>Total TH12A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A4 On 21/08/2019 Spot Bond				100.51145		100.48776			0.00	0	0
<b>Total TH12A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A5 On 21/08/2019 Spot Bond				100.53222		100.50758			0.00	0	0
<b>Total TH12A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A6 On 21/08/2019 Spot Bond			9.61000	100.98845	9.59500	100.98542			0.00	0	0
<b>Total TH12A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A7 On 21/08/2019 Spot Bond				100.50848		100.48493			0.00	0	0
<b>Total TH12A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A8 On 21/08/2019 Spot Bond				100.53222		100.50758			0.00	0	0
<b>Total TH12A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A9 On 21/08/2019 Spot Bond			9.72000	100.40097	9.70500	100.39769			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				100.55889		100.53304			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 21/08/2019 Spot Bond				100.55889		100.53304			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				100.55889		100.53304			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 21/08/2019 Spot Bond				100.55889		100.53304			0.00	0	0
<b>Total TH12B4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12C On 21/08/2019 Spot Bond				101.83963		101.81378				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				101.83963		101.81378				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				100.60627		100.57825				0.00	0	0
<b>Total TH12C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C On 21/08/2019 Spot Bond				100.60568		100.57769				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				100.79804		100.76125				0.00	0	0
<b>Total TH12D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/08/2019 Spot Bond				100.79804		100.76125				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				100.88723		100.85060				0.00	0	0
<b>Total TH12D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/08/2019 Spot Bond				100.79451		100.75788				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				100.49780		100.47474				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				100.51086		100.48720				0.00	0	0
<b>Total TH13A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond				100.88645		100.86231				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			9.85000	101.63434	9.83500	101.64231				0.00	0	0
<b>Total TH13A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A <sup>1</sup> On 21/08/2018 Spot Bond				100.49840		100.47531			0.00	0	0
<b>Total TH13A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A <sup>6</sup> On 21/08/2018 Spot Bond				100.77645		100.75380			0.00	0	0
<b>Total TH13A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A <sup>7</sup> On 21/08/2020 Spot Bond				99.99502		99.96949			0.00	0	0
<b>Total TH13A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A <sup>8</sup> On 21/08/2020 Spot Bond			9.74000	102.70124	9.72500	102.70948			0.00	0	0
<b>Total TH13A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A <sup>9</sup> On 21/08/2018 Spot Bond				100.66817		100.64554			0.00	0	0
<b>Total TH13A9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B <sup>1</sup> On 21/08/2020 Spot Bond				100.55878		100.53293			0.00	0	0
<b>Total TH13B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B <sup>2</sup> On 21/08/2020 Spot Bond				100.55937		100.53349			0.00	0	0
<b>Total TH13B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B <sup>3</sup> On 21/08/2020 Spot Bond				100.55931		100.53328			0.00	0	0
<b>Total TH13B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B <sup>4</sup> On 21/08/2020 Spot Bond				100.54768		100.52218			0.00	0	0
<b>Total TH13B4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B <sup>5</sup> On 21/08/2020 Spot Bond				100.55701		100.53123			0.00	0	0
<b>Total TH13B5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C <sup>1</sup> On 21/08/2020 Spot Bond				100.60020		100.57245			0.00	0	0
<b>Total TH13C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C <sup>2</sup> On 21/08/2020 Spot Bond				100.60493		100.57697			0.00	0	0
<b>Total TH13C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond				100.58834		100.56099			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				100.59995		100.57205			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				100.63270		100.60347			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				100.79474		100.75809			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				100.79474		100.75809			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				100.79008		100.75344			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				100.78149		100.74524			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				100.80649		100.76930			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 21/11/2019 Spot Bond				100.78793		100.76413			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				100.54024		100.51523			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			9.89000	101.26602	9.87500	101.28725			0.00	0	0
<b>Total TH14A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/02/2018 Spot Bond				100.47280		100.45087			0.00	0	0
<b>Total TH14A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14A6 On 21/11/2019 Spot Bond				101.05073		101.02750			0.00	0	0
<b>Total TH14A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A7 On 21/11/2021 Spot Bond				100.53551		100.51072			0.00	0	0
<b>Total TH14A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A8 On 21/11/2021 Spot Bond			9.84000	98.98755	9.82500	99.00890			0.00	0	0
<b>Total TH14A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A9 On 21/05/2018 Spot Bond				100.48002		100.45777			0.00	0	0
<b>Total TH14A9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B1 On 21/11/2021 Spot Bond				100.57630		100.54964			0.00	0	0
<b>Total TH14B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B2 On 21/11/2021 Spot Bond				100.55857		100.53272			0.00	0	0
<b>Total TH14B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B3 On 21/11/2021 Spot Bond				100.55148		100.52595			0.00	0	0
<b>Total TH14B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C1 On 21/11/2021 Spot Bond				100.60582		100.57781			0.00	0	0
<b>Total TH14C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C2 On 21/11/2021 Spot Bond				100.59402		100.56654			0.00	0	0
<b>Total TH14C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C3 On 21/11/2021 Spot Bond				100.58693		100.55978			0.00	0	0
<b>Total TH14C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D1 On 21/11/2021 Spot Bond				100.78237		100.74626			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>
TH14D2 On 21/11/2021 Spot Bond				100.77004		100.73450			0.00	0	0
<b>Total TH14D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14D: On 21/11/2021 Spot Bond				100.75301		100.71825			0.00	0	0
<b>Total TH14D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2020 Spot Bond				100.15470		100.13096			0.00	0	0
<b>Total TH15A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond				100.15818		100.13390			0.00	0	0
<b>Total TH15A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond			9.82000	100.17445	9.82000	100.55768			0.00	0	0
<b>Total TH15A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond				100.16187		100.13701			0.00	0	0
<b>Total TH15B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond				100.16977		100.14364			0.00	0	0
<b>Total TH15C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond				100.21889		100.18499			0.00	0	0
<b>Total TH15D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1: On 18/07/2019 Spot Bond				101.92668		101.90418			0.00	0	0
<b>Total TH9A12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2019 Spot Bond				101.42776		101.40251			0.00	0	0
<b>Total THE9B4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2019 Spot Bond				103.37221		103.34677			0.00	0	0
<b>Total THE9C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D: On 18/07/2019 Spot Bond				102.05020		102.01365			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			9.45000	98.18675	9.43500	98.09277			0.00	0	0
<b>Total TL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TL20/R On 22/02/2020 Spot Bond			100.00000	31.02215	100.00000	30.96329				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	102.97000	10.00000	102.94300				0.00	0	0
<b>Total TL20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TL21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL22 On 04/03/2021 Spot Bond				100.21170		100.18755				0.00	0	0
<b>Total TL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL23 On 05/09/2022 Spot Bond				100.19407		100.16923				0.00	0	0
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL24 On 05/09/2022 Spot Bond			9.83000	99.51493	9.80500	99.57974				0.00	0	0
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL25 On 04/09/2024 Spot Bond			10.36000	98.85479	10.33500	98.94347				0.00	0	0
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL26 On 25/11/2024 Spot Bond				100.46797		100.44250				0.00	0	0
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TLC02 On 22/03/2018 Spot Bond				99.81106		99.78964				0.00	0	0
<b>Total TLC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TLC03 On 22/03/2018 Spot Bond				101.72380		101.70278				0.00	0	0
<b>Total TLC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			9.66000	104.48576	9.64500	104.49466				0.00	0	47,103,400,000
<b>Total TN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>47,103,400,000</b>
<b>Total For TN20</b>										<b>0.00</b>	<b>0</b>	<b>47,103,400,000</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	22.30747	100.00000	22.25755				0.00	0	0
<b>Total TN20/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN20/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TN20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TN20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN21U On 13/05/2021 Spot Bond			100.00000	15.82533	100.00000	15.78992				0.00	0	0
<b>Total TN21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			10.20000	103.69307	10.17500	103.77536				0.00	0	16,233,300,000
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,233,300,000</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>16,233,300,000</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	12.48021	100.00000	12.45229				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			11.05000	95.07532	11.03000	95.14413				0.00	0	26,880,000,000
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,880,000,000</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>26,880,000,000</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	12.44489	100.00000	12.41750				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			11.15000	87.39545	11.13000	87.47669				0.00	0	10,010,000,000
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,010,000,000</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>10,010,000,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.52661	100.00000	9.50529				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			11.77500	93.50983	11.76500	93.54180				0.00	0	10,700,000,000
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,700,000,000</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>10,700,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	121.67087	8.00000	121.64466				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			12.22500	90.62212	12.22500	90.59259				0.00	0	6,300,000,000
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,300,000,000</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>6,300,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.88742	10.75000	101.85811				0.00	0	0
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TNF18 On 22/08/2018 Spot Bond				100.56918		100.54606				0.00	0	70,054,800
<b>Total TNF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,054,800</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 TNF18</b>										<b>0.00</b>	<b>0</b>	<b>70,054,800</b>
TORQ1 On 15/08/2018 Spot Bond				100.77130		100.74344				0.00	0	0
<b>Total TORQ10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond				102.03688		102.01311				0.00	0	0
<b>Total TORQ3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ6 On 15/04/2022 Spot Bond				100.88364		100.85171				0.00	0	0
<b>Total TORQ6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2019 Spot Bond				100.66556		100.64150				0.00	0	0
<b>Total TORQ7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ8 On 15/08/2018 Spot Bond				100.68068		100.65608				0.00	0	0
<b>Total TORQ8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ9 On 15/08/2018 Spot Bond				100.70335		100.67794				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	102.97000	10.00000	102.94300				0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2018 Spot Bond				101.70389		101.68221				0.00	0	0
<b>Total TPDA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2019 Spot Bond				101.63953		101.61756				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>
TPDA0i On 30/11/2018 Spot Bond				100.68496		100.66210				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>
TPDA0i On 30/11/2020 Spot Bond			9.85000	99.46519	9.83500	99.47638				0.00	0	0
<b>Total TPDA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2018 Spot Bond				99.97815		99.95617				0.00	0	0
<b>Total TRA2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TRA2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond				99.97694		99.95387				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			10.00000	99.13608	9.98500	99.14758				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				99.97812		99.95612				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				99.97694		99.95387				0.00	0	0
<b>Total TRA2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond			9.80000	99.69388	9.78500	99.70601				0.00	0	0
<b>Total TRA2A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B: On 14/12/2020 Spot Bond				99.94950		99.92466				0.00	0	0
<b>Total TRA2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B: On 14/12/2020 Spot Bond				99.97447		99.94899				0.00	0	0
<b>Total TRA2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C: On 14/12/2020 Spot Bond				99.97159		99.94330				0.00	0	0
<b>Total TRA2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C: On 14/12/2020 Spot Bond				99.97049		99.94114				0.00	0	0
<b>Total TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D: On 14/12/2020 Spot Bond				99.96337		99.92712				0.00	0	0
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D: On 14/12/2020 Spot Bond				99.96337		99.92712				0.00	0	0
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2018 Spot Bond				100.74929		100.72743				0.00	0	0
<b>Total TRA3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TRA3A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2020 Spot Bond				100.81981		100.79591				0.00	0	0
<b>Total TRA3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond				100.84066		100.81616				0.00	0	0
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B On 14/11/2022 Spot Bond				100.97604		100.94762				0.00	0	0
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2019 Spot Bond				99.99138		99.96874				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2019 Spot Bond				100.46338		100.44096				0.00	0	0
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2019 Spot Bond				99.97670		99.95322				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2019 Spot Bond				101.91264		101.88912				0.00	0	0
<b>Total TRAD1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2019 Spot Bond				101.99172		101.96002				0.00	0	0
<b>Total TRAE1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TRAE1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE21 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAE2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE011 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE031 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSE03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP221 On 26/04/2018 Spot Bond				97.11488		97.09335				0.00	0	0
<b>Total TSP221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP222 On 10/05/2018 Spot Bond				96.80897		96.78741				0.00	0	0
<b>Total TSP222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP224 On 24/05/2018 Spot Bond				96.51654		96.49504				0.00	0	0
<b>Total TSP224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP224</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP226 On 07/06/2018 Spot Bond				96.24778		96.22646				0.00	0	0
<b>Total TSP226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP227 On 21/06/2018 Spot Bond				95.95193		95.93073				0.00	0	0
<b>Total TSP227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO011 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TTO01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TTO01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TUHF0 On 26/01/2020 Spot Bond				101.35198		101.32386				0.00	0	0
<b>Total TUHF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TUHF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 10/01/2018 Spot Bond				101.32885		101.30841				0.00	0	0
<b>Total TWC250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 15/01/2018 Spot Bond				101.25292		101.23238				0.00	0	0
<b>Total TWC251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TWC251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 18/01/2018 Spot Bond				101.19099		101.17045				0.00	0	0
<b>Total TWC252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 22/01/2018 Spot Bond				101.04725		101.02671				0.00	0	0
<b>Total TWC253 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC253</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 29/01/2018 Spot Bond				101.04725		101.02671				0.00	0	0
<b>Total TWC254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 12/02/2018 Spot Bond				100.68079		100.66016				0.00	0	0
<b>Total TWC255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 16/02/2018 Spot Bond				100.59827		100.57764				0.00	0	0
<b>Total TWC256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 28/02/2018 Spot Bond				100.26979		100.24904				0.00	0	0
<b>Total TWC258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.85000	105.27990	9.83500	105.29313				0.00	0	0
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG26 On 09/03/2026 Spot Bond			11.22000	103.40536	11.20000	103.48041				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>
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For VCJB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC21 On 06/03/2018 Spot Bond				102.08753		102.06623				0.00	0	0
<b>Total VKC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC22 On 29/03/2018 Spot Bond				99.65816		99.63687				0.00	0	0
<b>Total VKC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For VKC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE01L On 01/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VKE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				101.88759		101.86540				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				101.07580		101.05418				0.00	0	6,990,000,000
<b>Total VKE06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,990,000,000</b>
<b>Total For VKE06</b>										<b>0.00</b>	<b>0</b>	<b>6,990,000,000</b>
VKE07 On 08/06/2020 Spot Bond				100.02248		100.08931				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				102.11480		102.09137				0.00	0	0
<b>Total VKE08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE09 On 08/07/2020 Spot Bond				101.54138		101.51796				0.00	0	0
<b>Total VKE09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE10 On 08/07/2022 Spot Bond				101.56967		101.54581				0.00	0	0
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For VPA07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR711L On 29/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR711U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR711U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VRI712 On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00	98,000,000,000	98,000,000,000	
<b>Total VRI712 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>98,000,000,000</b>	<b>98,000,000,000</b>	
<b>Total For VRI712</b>								<b>10,000,000,000,000.00</b>	<b>98,000,000,000</b>	<b>98,000,000,000</b>	
WHL01 On 10/10/2020 Spot Bond				101.47712		101.45431			0.00	0	0
<b>Total WHL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For WHL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WRS2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WS05 On 01/08/2018 Spot Bond			3.20000	254.13676	3.20000	254.07521				0.00	0	183,900,000
<b>Total WS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>183,900,000</b>
<b>Total For WS05</b>										<b>0.00</b>	<b>0</b>	<b>183,900,000</b>
WSP3 On 28/05/2019 Spot Bond			8.16000	101.49959	8.14500	101.49762				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			8.74000	100.92990	8.72500	100.93877				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			9.10000	100.07424	9.08500	100.09329				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	14.81558	100.00000	14.78243				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			7.54500	87.54795	7.53000	87.55279				0.00	0	0
<b>Total Z083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>										<b>77,300,570,544,085,000.00</b>	<b>952,935,470,872</b>	<b>558,780,943,692</b>
<b>Total for SPOT :</b>										<b>77,300,570,544,085,000.00</b>	<b>952,935,470,872</b>	<b>558,780,943,692</b>
<b>Total Futures</b>										<b>77 300 571 001 108 100.00</b>	<b>952,935,475,999</b>	<b>558,781,978,290</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>87,661</b>
<b>Grand Total:</b>										<b>77,300,571,001,108,000.00</b>	<b>952,935,475,999</b>	<b>558,782,065,951</b>