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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/09/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/11/2016 Bond Future			10.10794	80.19637	10.06308	80.49936			0.00	0	8,789
ES33 On 02/02/2017 Bond Future			10.17851	81.73793	10.13213	82.04714			0.00	0	0
ES33 On 04/05/2017 Bond Future			10.23895	79.57822	10.19102	79.89412			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>8,789</b>
ES33 On 03/11/2016 Bond Future	11.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.30	Call			7,754.89000	7.75489	7,451,900		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Call			7,812.81000	7.81281	7,509,820		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/11/2016 Bond Future	11.29	Call			7,696.90000	7.69690	7,393,910		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Call			3,038.06000	3.03806	2,728,850		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Call			3,101.07000	3.10107	2,791,860		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			2,974.97000	2.97497	2,665,760		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/05/2017 Bond Future	10.54	Call			2,257.48000	2.25748	1,941,580		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Call			2,320.73000	2.32073	2,004,830		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			2,383.91000	2.38391	2,068,010		0.00	0	0
<b>Total ES33 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>8,789</b>
ES42 On 03/11/2016 Bond Future			10.22631	84.77055	10.18143	85.12230			0.00	0	8,777
ES42 On 02/02/2017 Bond Future			10.29210	86.40021	10.24576	86.75927			0.00	0	0
ES42 On 04/05/2017 Bond Future			10.35224	83.86585	10.30439	84.23257			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>8,777</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>8,777</b>
I2025 On 03/11/2016 Bond Future			128.80052	128.80052	128.79587	128.79587			0.00	0	3,044
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>3,044</b>
I2025 On 03/11/2016 Bond Future	129.23	Put			434.13000	0.43413	429,480		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.21	Put			414.13000	0.41413	409,480		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.22	Put			424.13000	0.42413	419,480		0.00	0	0
I2025 On 03/11/2016 Bond Future	129.23	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2025 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>3,044</b>
I2033 On 03/11/2016 Bond Future			108.14813	108.14813	108.14406	108.14406			0.00	0	4,686
<b>Total I2033 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,686</b>
I2033 On 03/11/2016 Bond Future	109.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.18	Put			1,035.94000	1.03594	1,031,870		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.16	Put			1,015.94000	1.01594	1,011,870		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/11/2016 Bond Future	109.17	Put			1,025.94000	1.02594	1,021,870		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>4,686</b>
I2038 On 03/11/2016 Bond Future			135.81745	135.81745	135.81241	135.81241			0.00	0	20,753
<b>Total I2038 Future</b>									<b>0.00</b>	<b>0</b>	<b>20,753</b>
I2038 On 03/11/2016 Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.31	Put			497.59000	0.49759	492,550		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.32	Put			507.59000	0.50759	502,550		0.00	0	0
I2038 On 03/11/2016 Bond Future	136.33	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	03/11/2016	Bond Future	136.33	Put			517.59000	0.51759	512,550		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>20,753</b>
I2046	On	03/11/2016	Bond Future			133.67143	133.67143	133.66604	133.66604			0.00	0	17,594
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,594</b>
I2046	On	03/11/2016	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.07	Put			3,403.96000	3.40396	3,398,570		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.08	Put			3,413.96000	3.41396	3,408,570		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/11/2016	Bond Future	137.09	Put			3,423.96000	3.42396	3,418,570		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>17,594</b>
I2050	On	03/11/2016	Bond Future			143.81290	143.81290	143.46864	143.46864			0.00	0	21,644
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>21,644</b>
I2050	On	03/11/2016	Bond Future	149.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.52	Put			6,051.36000	6.05136	5,707,100		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.53	Put			6,061.36000	6.06136	5,717,100		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/11/2016	Bond Future	149.54	Put			6,071.36000	6.07136	5,727,100		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>21,644</b>
R186	On	03/11/2016	Bond Future			8.57653	116.83450	8.53620	117.12713		8.95	490,704,900.00	4,200	93,998
R186	On	02/02/2017	Bond Future			8.60763	113.77728	8.56560	114.07619		9.08	0.00	0	0
R186	On	04/05/2017	Bond Future			8.62856	116.05407	8.58474	116.35961		8.86	0.00	0	0
<b>Total R186 Future</b>												<b>490,704,900.00</b>	<b>4,200</b>	<b>93,998</b>
R186	On	03/11/2016	Bond Future	9.40	Put			69.77000	0.06977	79,440	9.32	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Call			7,806.34000	7.80634	7,516,700	9.47	0.00	0	0
R186	On	03/11/2016	Bond Future	9.66	Put			20.97000	0.02097	23,960	9.47	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Call			8,131.02000	8.13102	7,840,740	9.50	0.00	0	0
R186	On	03/11/2016	Bond Future	9.71	Put			16.40000	0.01640	18,750	9.50	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Put			377.24000	0.37724	423,130	9.07	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Call			4,235.72000	4.23572	3,973,270	9.15	0.00	0	0
R186	On	03/11/2016	Bond Future	9.10	Put			235.86000	0.23586	266,040	9.15	28,732.32	108	108
R186	On	03/11/2016	Bond Future	9.20	Call			4,849.77000	4.84977	4,578,350	9.21	0.00	0	1,425
R186	On	03/11/2016	Bond Future	9.20	Put			160.52000	0.16052	181,730	9.21	0.00	0	0
R186	On	03/11/2016	Bond Future	9.40	Call			6,120.16000	6.12016	5,837,200	9.32	0.00	0	1,425
R186	On	03/11/2016	Bond Future	8.90	Put			478.99000	0.47899	535,430	9.03	0.00	0	5,092

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R186	On	03/11/2016	Bond Future	8.95	Call			3,358.92000	3.35892	3,115,050	9.06	0.00	0	0
R186	On	03/11/2016	Bond Future	8.95	Put			404.32000	0.40432	453,080	9.06	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Call			3,415.24000	3.41524	3,169,920	9.07	0.00	0	0
R186	On	03/11/2016	Bond Future	8.96	Put			390.53000	0.39053	437,840	9.07	0.00	0	0
R186	On	03/11/2016	Bond Future	8.97	Call			3,471.99000	3.47199	3,225,250	9.07	0.00	0	0
R186	On	03/11/2016	Bond Future	8.30	Put			2,440.24000	2.44024	2,630,300	8.81	0.00	0	0
R186	On	03/11/2016	Bond Future	8.52	Call			1,349.43000	1.34943	1,193,370	8.88	0.00	0	0
R186	On	03/11/2016	Bond Future	8.52	Put			1,467.26000	1.46726	1,603,830	8.88	0.00	0	150
R186	On	03/11/2016	Bond Future	8.82	Call			2,658.90000	2.65890	2,436,580	8.99	0.00	0	0
R186	On	03/11/2016	Bond Future	8.82	Put			621.17000	0.62117	691,480	8.99	0.00	0	150
R186	On	03/11/2016	Bond Future	8.90	Call			3,082.16000	3.08216	2,845,970	9.03	0.00	0	0
R186	On	03/11/2016	Bond Future	8.30	Call			705.72000	0.70572	603,150	8.81	0.00	0	150
R186	On	02/02/2017	Bond Future	8.43	Call			2,021.02000	2.02102	1,880,690	8.98	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			2,992.69000	2.99269	3,151,270	8.98	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			2,602.56000	2.60256	2,438,710	9.03	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.90	Call			3,839.90000	3.83990	3,637,320	9.16	0.00	0	0
R186	On	02/02/2017	Bond Future	8.00	Call			937.01000	0.93701	854,090	8.84	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.80	Put			1,743.96000	1.74396	1,852,570	9.11	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			3,440.68000	3.44068	3,249,130	9.11	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			1,717.34000	1.71734	1,824,700	9.11	0.00	0	0
R186	On	02/02/2017	Bond Future	8.37	Call			1,836.33000	1.83633	1,704,360	8.96	0.00	0	500
R186	On	02/02/2017	Bond Future	8.37	Put			3,241.53000	3.24153	3,408,470	8.96	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Put			1,563.50000	1.56350	1,663,440	9.15	0.00	0	500
R186	On	02/02/2017	Bond Future	8.90	Put			1,490.87000	1.49087	1,587,200	9.16	0.00	0	750
R186	On	02/02/2017	Bond Future	9.40	Call			6,371.45000	6.37145	6,120,180	9.45	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			631.61000	0.63161	679,250	9.45	0.00	0	750
R186	On	02/02/2017	Bond Future	8.79	Call			3,354.54000	3.35454	3,165,510	9.10	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			1,770.89000	1.77089	1,880,770	9.10	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Put			2,357.83000	2.35783	2,492,890	9.03	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			3,397.48000	3.39748	3,207,180	9.11	0.00	0	0
R186	On	02/02/2017	Bond Future	8.00	Put			5,065.12000	5.06512	5,281,110	8.84	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Call			6,925.01000	6.92501	6,666,670	9.51	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			523.96000	0.52396	564,530	9.51	0.00	0	13,500
R186	On	02/02/2017	Bond Future	8.87	Call			3,704.49000	3.70449	3,505,520	9.15	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			4,381.88000	4.38188	4,188,760	8.94	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			2,276.38000	2.27638	2,388,800	8.94	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			4,424.19000	4.42419	4,230,100	8.94	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			2,250.62000	2.25062	2,362,070	8.94	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			4,466.68000	4.46668	4,271,630	8.95	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			2,225.09000	2.22509	2,335,580	8.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R186 Option</b>												<b>28,732.32</b>	<b>108</b>	<b>39,250</b>
<b>Total For R186</b>												<b>490,733,632.32</b>	<b>4,308</b>	<b>133,248</b>
R197	On	03/11/2016	Bond Future	302.40003		302.40003	302.40003	302.38910	302.38910			0.00	0	875
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>875</b>
R197	On	03/11/2016	Bond Future	303.56	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.56	Put			1,170.90000	1.17090	1,159,970		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.57	Put			1,180.90000	1.18090	1,169,970		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/11/2016	Bond Future	303.58	Put			1,190.90000	1.19090	1,179,970		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>875</b>
R202	On	03/11/2016	Bond Future	250.39599		250.39599	250.39599	250.38640	250.38640			0.00	0	36,009
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>36,009</b>
R202	On	03/11/2016	Bond Future	253.85	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.85	Put			3,463.60000	3.46360	3,454,010		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.86	Put			3,473.60000	3.47360	3,464,010		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/11/2016	Bond Future	253.87	Put			3,483.60000	3.48360	3,474,010		0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>36,009</b>
R2023	On	03/11/2016	Bond Future	8.26132		98.98325	98.98325	8.23100	99.12798		6.69	0.00	0	12,932
R2023	On	02/02/2017	Bond Future	8.28995		100.88594	100.88594	8.25791	101.03395		6.43	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.29784		98.97014	98.97014	8.26396	99.12170		6.41	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,932</b>
R2023	On	03/11/2016	Bond Future	9.73	Call			6,848.55000	6.84855	6,703,890	7.09	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			0.96000	0.00096	1,030	7.09	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			6,892.12000	6.89212	6,747,460	7.09	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			0.89000	0.00089	0,960	7.09	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			6,935.67000	6.93567	6,791,010	7.09	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			0.83000	0.00083	0,900	7.09	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			3,271.83000	3.27183	3,155,600	6.56	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			580.79000	0.58079	612,570	6.56	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			3,305.99000	3.30599	3,189,270	6.56	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			570.30000	0.57030	601,590	6.56	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			3,237.81000	3.23781	3,122,070	6.55	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			591.45000	0.59145	623,720	6.55	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			1,340.99000	1.34099	1,394,550	6.44	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023 On 04/05/2017 Bond Future	8.60	Call			2,815.42000	2.81542	2,716,920	6.45	0.00	0	0
R2023 On 04/05/2017 Bond Future	8.60	Put			1,324.88000	1.32488	1,377,940	6.45	0.00	0	0
R2023 On 04/05/2017 Bond Future	8.61	Call			2,843.39000	2.84339	2,744,390	6.45	0.00	0	0
R2023 On 04/05/2017 Bond Future	8.61	Put			1,308.92000	1.30892	1,361,480	6.45	0.00	0	0
R2023 On 04/05/2017 Bond Future	8.59	Call			2,787.58000	2.78758	2,689,580	6.44	0.00	0	0
<b>Total R2023 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>									<b>0.00</b>	<b>0</b>	<b>12,932</b>
R203 On 03/11/2016 Bond Future			7.37186	101.92664	7.36562	101.93174		0.90	0.00	0	30,174
R203 On 02/02/2017 Bond Future			7.22135	103.88591	7.21147	103.89166		0.63	0.00	0	0
R203 On 04/05/2017 Bond Future			6.49124	101.78977	6.47299	101.79619		0.39	0.00	0	0
<b>Total R203 Future</b>									<b>0.00</b>	<b>0</b>	<b>30,174</b>
R203 On 03/11/2016 Bond Future	8.84	Call			1,193.28000	1.19328	1,188,170	0.98	0.00	0	0
R203 On 03/11/2016 Bond Future	8.84	Put			0.02000	0.00002	0,010	0.98	0.00	0	0
R203 On 03/11/2016 Bond Future	8.85	Call			1,201.30000	1.20130	1,196,190	0.98	0.00	0	0
R203 On 03/11/2016 Bond Future	8.85	Put			0.02000	0.00002	0,010	0.98	0.00	0	0
R203 On 03/11/2016 Bond Future	8.86	Call			1,209.31000	1.20931	1,204,210	0.98	0.00	0	0
R203 On 03/11/2016 Bond Future	8.86	Put			0.01000	0.00001	0,010	0.98	0.00	0	0
R203 On 02/02/2017 Bond Future	7.70	Call			339.50000	0.33950	334,660	0.64	0.00	0	0
R203 On 02/02/2017 Bond Future	7.70	Put			56.23000	0.05623	57,140	0.64	0.00	0	0
R203 On 02/02/2017 Bond Future	7.71	Call			343.91000	0.34391	339,050	0.64	0.00	0	0
R203 On 02/02/2017 Bond Future	7.71	Put			54.86000	0.05486	55,750	0.64	0.00	0	0
R203 On 02/02/2017 Bond Future	7.72	Call			348.54000	0.34854	343,660	0.64	0.00	0	0
R203 On 02/02/2017 Bond Future	7.72	Put			53.70000	0.05370	54,570	0.64	0.00	0	0
R203 On 04/05/2017 Bond Future	6.91	Call			211.61000	0.21161	206,930	0.38	0.00	0	0
R203 On 04/05/2017 Bond Future	6.91	Put			58.14000	0.05814	59,880	0.38	0.00	0	0
R203 On 04/05/2017 Bond Future	6.92	Call			214.34000	0.21434	209,630	0.38	0.00	0	0
R203 On 04/05/2017 Bond Future	6.92	Put			57.36000	0.05736	59,070	0.38	0.00	0	0
R203 On 04/05/2017 Bond Future	6.93	Call			216.80000	0.21680	212,070	0.38	0.00	0	0
R203 On 04/05/2017 Bond Future	6.93	Put			56.31000	0.05631	58,000	0.38	0.00	0	0
<b>Total R203 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>									<b>0.00</b>	<b>0</b>	<b>30,174</b>
R2030 On 03/11/2016 Bond Future			8.94278	94.92369	8.89753	95.25396			0.00	0	26,853
R2030 On 02/02/2017 Bond Future			8.97793	92.74253	8.93113	93.07958			0.00	0	0
R2030 On 04/05/2017 Bond Future			9.00806	94.59870	8.95964	94.94306			0.00	0	0
<b>Total R2030 Future</b>									<b>0.00</b>	<b>0</b>	<b>26,853</b>
R2030 On 03/11/2016 Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.35	Call			3,230.55000	3.23055	2,900,280		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.33	Call			3,091.08000	3.09108	2,760,810		0.00	0	0
R2030 On 03/11/2016 Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/11/2016	Bond Future	9.34	Call			3,160.85000	3.16085	2,830,580		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Call			2,541.90000	2.54190	2,204,850		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Call			2,611.34000	2.61134	2,274,290		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Call			2,680.71000	2.68071	2,343,660		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			2,589.73000	2.58973	2,245,370		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			2,658.26000	2.65826	2,313,900		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Call			2,521.13000	2.52113	2,176,770		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			0.00000	0.00000	0,000		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>26,853</b>
R2032	On	03/11/2016	Bond Future			9.05411	94.25994	9.00891	94.61460		12.79	0.00	0	13,093
R2032	On	02/02/2017	Bond Future			9.09256	96.07187	9.04589	96.43382		12.48	0.00	0	0
R2032	On	04/05/2017	Bond Future			9.12235	93.83375	9.07417	94.20340		12.80	0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,093</b>
R2032	On	03/11/2016	Bond Future	10.28	Call			9,292.47000	9.29247	8,940,590	13.56	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			17.86000	0.01786	20,640	13.56	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			9,359.13000	9.35913	9,007,110	13.56	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			16.99000	0.01699	19,630	13.56	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			9,425.75000	9.42575	9,073,610	13.56	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			16.15000	0.01615	18,670	13.56	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Call			4,976.35000	4.97635	4,716,380	12.67	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			1,464.90000	1.46490	1,566,880	12.67	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			5,027.36000	5.02736	4,766,150	12.68	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			1,442.36000	1.44236	1,543,100	12.68	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			5,078.77000	5.07877	4,816,320	12.68	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			1,420.31000	1.42031	1,519,810	12.68	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			5,290.76000	5.29076	5,050,880	12.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			2,535.85000	2.53585	2,665,620	12.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			5,336.67000	5.33667	5,095,720	12.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			2,508.11000	2.50811	2,636,810	12.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			5,383.04000	5.38304	5,141,010	12.96	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			2,480.91000	2.48091	2,608,530	12.96	0.00	0	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>13,093</b>
R2035	On	03/11/2016	Bond Future			9.15005	99.24648	9.10491	99.63790			0.00	0	4,661

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/02/2017	Bond Future			9.19083	101.15424	9.14426	101.55370			0.00	0	0
R2035	On	04/05/2017	Bond Future			9.22017	98.67279	9.17217	99.08082			0.00	0	0
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,661</b>
R2035	On	03/11/2016	Bond Future	9.58	Call			4,003.19000	4.00319	3,611,770		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.58	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Call			4,084.75000	4.08475	3,693,330		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Call			3,921.52000	3.92152	3,530,100		0.00	0	0
R2035	On	03/11/2016	Bond Future	9.57	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Call			3,153.50000	3.15350	2,754,040		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Call			2,989.58000	2.98958	2,590,120		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			3,071.59000	3.07159	2,672,130		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			3,143.12000	3.14312	2,735,090		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			2,980.63000	2.98063	2,572,600		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			3,061.93000	3.06193	2,653,900		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>4,661</b>
R2037	On	03/11/2016	Bond Future			9.21837	95.75203	9.17829	96.09903		14.27	0.00	0	36,730
R2037	On	02/02/2017	Bond Future			9.25556	93.33639	9.21426	93.69059		14.64	0.00	0	0
R2037	On	04/05/2017	Bond Future			9.28840	95.20451	9.24586	95.56629		14.42	0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>36,730</b>
R2037	On	03/11/2016	Bond Future	10.36	Call			9,480.48000	9.48048	9,137,970	15.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			38.01000	0.03801	42,500	15.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			9,552.18000	9.55218	9,209,480	15.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			36.33000	0.03633	40,630	15.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			9,408.73000	9.40873	9,066,420	15.12	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			39.75000	0.03975	44,440	15.12	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			5,453.87000	5.45387	5,200,570	14.77	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			1,738.92000	1.73892	1,839,820	14.77	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			5,508.95000	5.50895	5,254,460	14.78	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			1,713.32000	1.71332	1,813,030	14.78	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			5,564.03000	5.56403	5,308,360	14.79	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			1,687.84000	1.68784	1,786,370	14.79	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			5,796.29000	5.79629	5,563,410	14.48	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/05/2017	Bond Future	9.58	Put			3,012.29000	3.01229	3,141,190	14.48	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			5,845.91000	5.84591	5,611,990	14.49	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			2,980.59000	2.98059	3,108,450	14.49	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			5,895.69000	5.89569	5,660,740	14.50	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			2,949.17000	2.94917	3,076,000	14.50	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>36,730</b>
R204	On	03/11/2016	Bond Future			7.59426	103.82673	7.58890	103.83709		2.18	519,133.65	5	31,543
R204	On	02/02/2017	Bond Future			7.56689	101.78210	7.56043	101.79323		1.98	0.00	0	0
R204	On	04/05/2017	Bond Future			7.48117	103.81878	7.47326	103.83070		1.71	0.00	0	0
<b>Total R204 Future</b>												<b>519,133.65</b>	<b>5</b>	<b>31,543</b>
R204	On	03/11/2016	Bond Future	9.21	Call			3,073.84000	3.07384	3,063,480	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			0.01000	0.00001	0,010	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			3,092.43000	3.09243	3,082,070	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			0.01000	0.00001	0,010	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			3,111.01000	3.11101	3,100,650	2.32	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			0.01000	0.00001	0,010	2.32	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Call			1,339.77000	1.33977	1,329,280	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			110.19000	0.11019	110,830	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			1,354.08000	1.35408	1,343,570	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			107.55000	0.10755	108,170	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			1,368.58000	1.36858	1,358,050	2.07	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			105.11000	0.10511	105,710	2.07	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			936.73000	0.93673	927,530	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			296.11000	0.29611	298,830	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			947.13000	0.94713	937,890	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			291.56000	0.29156	294,240	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			957.57000	0.95757	948,290	1.73	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			287.06000	0.28706	289,700	1.73	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>519,133.65</b>	<b>5</b>	<b>31,543</b>
R2040	On	03/11/2016	Bond Future			9.24814	100.06583	9.20806	100.44013		14.97	0.00	0	3,923
R2040	On	02/02/2017	Bond Future			9.28493	97.48273	9.24366	97.86473		15.37	0.00	0	0
R2040	On	04/05/2017	Bond Future			9.31746	99.43382	9.27497	99.82407		15.13	0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,923</b>
R2040	On	03/11/2016	Bond Future	9.71	Put			529.42000	0.52942	583,460	15.38	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Call			4,913.62000	4.91362	4,596,380	15.36	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.69	Put			562.55000	0.56255	619,610	15.36	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Call			4,983.77000	4.98377	4,665,000	15.37	0.00	0	0
R2040	On	03/11/2016	Bond Future	9.70	Put			545.78000	0.54578	601,310	15.37	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 03/11/2016 Bond Future	9.71	Call			5,054.20000	5.05420	4,733,940	15.38	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.60	Call			5,419.50000	5.41950	5,158,560	15.46	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.60	Put			2,199.42000	2.19942	2,320,480	15.46	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.58	Call			5,306.60000	5.30660	5,048,370	15.44	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.58	Put			2,262.65000	2.26265	2,386,420	15.44	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.59	Call			5,362.93000	5.36293	5,103,340	15.45	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.59	Put			2,230.85000	2.23085	2,353,260	15.45	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Put			3,220.98000	3.22098	3,356,670	15.25	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.62	Call			6,385.76000	6.38576	6,133,380	15.23	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.62	Put			3,288.61000	3.28861	3,426,480	15.23	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Call			6,439.02000	6.43902	6,185,550	15.24	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Put			3,254.50000	3.25450	3,391,280	15.24	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Call			6,492.74000	6.49274	6,238,180	15.25	0.00	0	0
<b>Total R2040 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>									<b>0.00</b>	<b>0</b>	<b>3,923</b>
R2044 On 03/11/2016 Bond Future			9.26759	97.24214	9.22245	97.67030		15.71	0.00	0	18,511
R2044 On 02/02/2017 Bond Future			9.30327	94.72990	9.25683	95.16686		16.15	0.00	0	0
R2044 On 04/05/2017 Bond Future			9.33481	96.62595	9.28706	97.07215		15.91	0.00	0	0
<b>Total R2044 Future</b>									<b>0.00</b>	<b>0</b>	<b>18,511</b>
R2044 On 03/11/2016 Bond Future	10.42	Put			44.51000	0.04451	50,790	16.53	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.43	Call			10,459.33000	10.45933	10,037,210	16.54	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.43	Put			42.76000	0.04276	48,800	16.54	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.41	Call			10,306.58000	10.30658	9,884,950	16.52	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.41	Put			46.31000	0.04631	52,840	16.52	0.00	0	0
R2044 On 03/11/2016 Bond Future	10.42	Call			10,382.99000	10.38299	9,961,110	16.53	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.78	Put			1,772.36000	1.77236	1,888,550	16.40	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.76	Call			6,383.54000	6.38354	6,065,520	16.38	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.76	Put			1,824.84000	1.82484	1,943,780	16.38	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.77	Call			6,444.03000	6.44403	6,124,630	16.39	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.77	Put			1,798.53000	1.79853	1,916,090	16.39	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.78	Call			6,504.52000	6.50452	6,183,750	16.40	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Call			6,721.77000	6.72177	6,429,850	16.06	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Put			3,241.09000	3.24109	3,395,370	16.06	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Call			6,776.07000	6.77607	6,482,940	16.07	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Put			3,207.41000	3.20741	3,360,480	16.07	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Call			6,667.35000	6.66735	6,376,650	16.05	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Put			3,274.78000	3.27478	3,430,280	16.05	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>18,511</b>
R2048 On 03/11/2016 Bond Future			9.23829	96.67171	9.19317	97.11306		16.34	20,301,059.10	210	62,123

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	02/02/2017	Bond Future			9.27558	98.53000	9.22917	98.98034		16.06	0.00	0	0
R2048	On	04/05/2017	Bond Future			9.30281	96.05941	9.25513	96.51936		16.56	0.00	0	0
<b>Total R2048 Future</b>												<b>20,301,059.10</b>	<b>210</b>	<b>62,123</b>
R2048	On	03/11/2016	Bond Future	10.37	Call			10,487.72000	10.48772	10,053,780	17.28	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			53.66000	0.05366	61,070	17.28	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			10,565.37000	10.56537	10,131,150	17.28	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			51.45000	0.05145	58,580	17.28	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			10,642.96000	10.64296	10,208,460	17.28	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			49.33000	0.04933	56,180	17.28	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			6,801.18000	6.80118	6,470,640	16.53	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			1,865.58000	1.86558	1,985,380	16.53	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			6,863.26000	6.86326	6,531,350	16.54	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			1,839.04000	1.83904	1,957,470	16.54	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			6,925.51000	6.92551	6,592,240	16.55	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			1,812.83000	1.81283	1,929,900	16.55	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			7,001.95000	7.00195	6,699,200	16.70	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			3,307.62000	3.30762	3,464,820	16.70	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			7,058.06000	7.05806	6,754,070	16.71	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			3,273.47000	3.27347	3,429,430	16.71	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			7,114.32000	7.11432	6,809,090	16.72	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			3,239.63000	3.23963	3,394,350	16.72	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>20,301,059.10</b>	<b>210</b>	<b>62,123</b>
R207	On	03/11/2016	Bond Future			7.80589	100.72797	7.78520	100.78485		3.38	0.00	0	52,034
R207	On	02/02/2017	Bond Future			7.80482	99.02167	7.78196	99.08017		3.19	0.00	0	0
R207	On	04/05/2017	Bond Future			7.78060	101.00323	7.75514	101.06346		2.89	0.00	0	0
R207	On	03/08/2017	Bond Future			7.71046	99.46041	7.68014	99.52620		2.70	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>52,034</b>
R207	On	03/11/2016	Bond Future	7.95	Call			719.81000	0.71981	677,900	3.37	0.00	0	0
R207	On	03/11/2016	Bond Future	7.95	Put			267.88000	0.26788	282,850	3.37	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Call			684.31000	0.68431	643,340	3.37	0.00	0	0
R207	On	03/11/2016	Bond Future	7.93	Put			287.09000	0.28709	303,000	3.37	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Call			701.88000	0.70188	660,440	3.37	0.00	0	0
R207	On	03/11/2016	Bond Future	7.94	Put			277.30000	0.27730	292,740	3.37	0.00	0	0
R207	On	02/02/2017	Bond Future	8.91	Call			2,903.70000	2.90370	2,848,590	3.36	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			67.86000	0.06786	71,250	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			3,624.87000	3.62487	3,567,830	3.38	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			27.44000	0.02744	28,900	3.38	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			3,648.45000	3.64845	3,591,370	3.38	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			26.58000	0.02658	28,000	3.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2017	Bond Future	9.24	Call			3,672.04000	3.67204	3,614,920	3.38	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			25.74000	0.02574	27,120	3.38	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,566.65000	1.56665	1,523,720	2.93	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			474.03000	0.47403	491,330	2.93	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			1,534.29000	1.53429	1,491,790	2.92	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			488.37000	0.48837	506,100	2.92	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			1,550.58000	1.55058	1,507,860	2.92	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			481.30000	0.48130	498,810	2.92	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			422.43000	0.42243	438,920	2.77	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,985.78000	1.98578	1,936,310	2.77	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			417.20000	0.41720	433,520	2.77	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,645.41000	1.64541	1,599,930	2.73	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			546.33000	0.54633	566,640	2.73	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,953.73000	1.95373	1,904,600	2.77	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			427.71000	0.42771	444,370	2.77	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,969.73000	1.96973	1,920,430	2.77	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>113</b>
<b>Total For R207</b>												<b>0.00</b>	<b>0</b>	<b>52,147</b>
R208	On	03/11/2016	Bond Future			7.98699	96.20379	7.96147	96.29432		4.81	69,074,321.22	718	30,810
R208	On	02/02/2017	Bond Future			8.00264	98.05306	7.97518	98.14586		4.48	0.00	0	0
R208	On	04/05/2017	Bond Future			7.99538	96.61089	7.96573	96.70608		4.33	0.00	0	0
<b>Total R208 Future</b>												<b>69,074,321.22</b>	<b>718</b>	<b>30,810</b>
R208	On	03/11/2016	Bond Future	9.58	Call			5,541.39000	5.54139	5,450,860	5.07	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			0.12000	0.00012	0,120	5.07	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			5,574.38000	5.57438	5,483,850	5.07	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			0.11000	0.00011	0,110	5.07	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			5,508.38000	5.50838	5,417,850	5.07	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			0.13000	0.00013	0,130	5.07	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Call			2,524.80000	2.52480	2,448,120	4.58	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			308.52000	0.30852	324,640	4.58	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			2,551.19000	2.55119	2,474,230	4.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			302.05000	0.30205	317,890	4.59	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			2,498.34000	2.49834	2,421,950	4.58	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			314.93000	0.31493	331,340	4.58	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			753.58000	0.75358	783,480	4.36	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			2,094.71000	2.09471	2,029,100	4.36	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			743.41000	0.74341	772,990	4.36	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			2,052.26000	2.05226	1,987,300	4.36	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			764.14000	0.76414	794,370	4.36	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			2,073.30000	2.07330	2,008,010	4.36	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>69,074,321.22</b>	<b>718</b>	<b>30,810</b>
R209 On 03/11/2016 Bond Future			9.10703	74.86424	9.06187	75.19191		14.76		0.00	0	37,840
R209 On 02/02/2017 Bond Future			9.14129	76.30329	9.09485	76.63766		14.51		0.00	0	0
R209 On 04/05/2017 Bond Future			9.16795	74.67822	9.12021	75.01964		14.92		0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>37,840</b>
R209 On 03/11/2016 Bond Future	8.81	Call			746.19000	0.74619	631,940	14.55		0.00	0	345
R209 On 03/11/2016 Bond Future	8.81	Put			2,614.15000	2.61415	2,827,570	14.55		0.00	0	0
R209 On 03/11/2016 Bond Future	8.87	Call			894.27000	0.89427	764,940	14.58		0.00	0	250
R209 On 03/11/2016 Bond Future	8.87	Put			2,310.93000	2.31093	2,509,270	14.58		0.00	0	0
R209 On 03/11/2016 Bond Future	9.04	Call			1,414.69000	1.41469	1,241,210	14.66		0.00	0	0
R209 On 03/11/2016 Bond Future	9.04	Put			1,574.15000	1.57415	1,728,340	14.66		0.00	0	345
R209 On 03/11/2016 Bond Future	9.42	Call			3,093.39000	3.09339	2,834,120	14.92		0.00	0	120
R209 On 03/11/2016 Bond Future	9.42	Put			553.43000	0.55343	621,830	14.92		0.00	0	0
R209 On 03/11/2016 Bond Future	10.25	Call			7,967.72000	7.96772	7,643,810	15.66		0.00	0	0
R209 On 03/11/2016 Bond Future	10.25	Put			24.31000	0.02431	28,070	15.66		0.00	0	0
R209 On 03/11/2016 Bond Future	9.05	Call			1,450.02000	1.45002	1,273,950	14.66		0.00	0	0
R209 On 03/11/2016 Bond Future	9.05	Put			1,536.50000	1.53650	1,688,100	14.66		0.00	0	250
R209 On 03/11/2016 Bond Future	9.34	Call			2,687.62000	2.68762	2,443,470	14.84		0.00	0	0
R209 On 03/11/2016 Bond Future	9.34	Put			703.57000	0.70357	787,090	14.84		0.00	0	345
R209 On 03/11/2016 Bond Future	10.26	Call			8,027.83000	8.02783	7,703,750	15.66		0.00	0	0
R209 On 03/11/2016 Bond Future	10.26	Put			23.17000	0.02317	26,760	15.66		0.00	0	0
R209 On 03/11/2016 Bond Future	9.45	Call			3,251.04000	3.25104	2,986,590	14.94		0.00	0	0
R209 On 03/11/2016 Bond Future	9.45	Put			504.27000	0.50427	567,490	14.94		0.00	0	250
R209 On 03/11/2016 Bond Future	10.24	Call			7,907.46000	7.90746	7,583,720	15.65		0.00	0	0
R209 On 03/11/2016 Bond Future	10.24	Put			25.40000	0.02540	29,330	15.65		0.00	0	0
R209 On 02/02/2017 Bond Future	9.55	Call			4,555.82000	4.55582	4,315,980	14.77		0.00	0	0
R209 On 02/02/2017 Bond Future	9.55	Put			1,373.78000	1.37378	1,468,310	14.77		0.00	0	0
R209 On 02/02/2017 Bond Future	9.53	Call			4,463.23000	4.46323	4,225,720	14.76		0.00	0	0
R209 On 02/02/2017 Bond Future	9.53	Put			1,416.66000	1.41666	1,513,520	14.76		0.00	0	0
R209 On 02/02/2017 Bond Future	9.54	Call			4,509.51000	4.50951	4,270,840	14.76		0.00	0	0
R209 On 02/02/2017 Bond Future	9.54	Put			1,395.16000	1.39516	1,490,860	14.76		0.00	0	0
R209 On 04/05/2017 Bond Future	9.48	Call			4,885.67000	4.88567	4,663,550	15.12		0.00	0	0
R209 On 04/05/2017 Bond Future	9.48	Put			2,369.31000	2.36931	2,488,610	15.12		0.00	0	0
R209 On 04/05/2017 Bond Future	9.46	Call			4,801.50000	4.80150	4,581,380	15.11		0.00	0	0
R209 On 04/05/2017 Bond Future	9.46	Put			2,421.64000	2.42164	2,542,940	15.11		0.00	0	0
R209 On 04/05/2017 Bond Future	9.47	Call			4,843.51000	4.84351	4,622,390	15.11		0.00	0	0
R209 On 04/05/2017 Bond Future	9.47	Put			2,395.35000	2.39535	2,515,650	15.11		0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,905</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>39,745</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/11/2016	Bond Future			186.82858	186.82858	186.82157	186.82157			0.00	0	2,086
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,086</b>
R210	On	03/11/2016	Bond Future	188.90	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.90	Put			2,078.43000	2.07843	2,071,420		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.91	Put			2,088.43000	2.08843	2,081,420		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/11/2016	Bond Future	188.92	Put			2,098.43000	2.09843	2,091,420		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>2,086</b>
R211	On	03/11/2016	Bond Future			141.84790	141.84790	141.84124	141.84124			0.00	0	56
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>56</b>
R211	On	03/11/2016	Bond Future	141.74	Call			101.24000	0.10124	107,900		0.00	0	0
R211	On	03/11/2016	Bond Future	141.74	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Call			91.24000	0.09124	97,900		0.00	0	0
R211	On	03/11/2016	Bond Future	141.75	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Call			81.24000	0.08124	87,900		0.00	0	0
R211	On	03/11/2016	Bond Future	141.76	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>												<b>0.00</b>	<b>0</b>	<b>56</b>
R212	On	03/11/2016	Bond Future			147.83407	147.83407	147.90189	147.90189			0.00	0	3,109
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,109</b>
R212	On	03/11/2016	Bond Future	148.12	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.12	Put			218.11000	0.21811	285,930		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.10	Put			198.11000	0.19811	265,930		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/11/2016	Bond Future	148.11	Put			208.11000	0.20811	275,930		0.00	0	0
<b>Total R212 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>3,109</b>
R213	On	03/11/2016	Bond Future			8.96369	85.65587	8.91850	85.97691		12.43	16,274,615.30	190	42,426
R213	On	02/02/2017	Bond Future			9.00110	87.30239	8.95444	87.63000		12.17	0.00	0	0
R213	On	04/05/2017	Bond Future			9.02656	85.49557	8.97841	85.83023		12.50	0.00	0	0
<b>Total R213 Future</b>												<b>16,274,615.30</b>	<b>190</b>	<b>42,426</b>
R213	On	03/11/2016	Bond Future	10.18	Call			8,370.67000	8.37067	8,051,930	13.21	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			14.13000	0.01413	16,430	13.21	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			8,431.45000	8.43145	8,112,590	13.21	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			13.42000	0.01342	15,600	13.21	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			8,492.17000	8.49217	8,173,200	13.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2016	Bond Future	10.20	Put			12.73000	0.01273	14,800	13.21	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Call			4,361.66000	4.36166	4,127,480	12.28	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			1,304.16000	1.30416	1,397,590	12.28	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			4,408.09000	4.40809	4,172,750	12.29	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			1,283.75000	1.28375	1,376,020	12.29	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			4,454.52000	4.45452	4,218,020	12.30	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			1,263.42000	1.26342	1,354,530	12.30	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			4,827.08000	4.82708	4,606,860	12.59	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			2,157.85000	2.15785	2,272,290	12.59	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			4,742.73000	4.74273	4,524,490	12.58	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			2,206.97000	2.20697	2,323,390	12.58	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			4,784.95000	4.78495	4,565,720	12.58	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			2,182.42000	2.18242	2,297,850	12.58	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>16,274,615.30</b>	<b>190</b>	<b>42,426</b>
R214	On	03/11/2016	Bond Future			9.18772	75.26302	9.14260	75.60725		15.65	0.00	0	29,084
R214	On	02/02/2017	Bond Future			9.22369	76.70974	9.17730	77.06105		15.39	0.00	0	0
R214	On	04/05/2017	Bond Future			9.24963	74.94487	9.20201	75.30355		15.86	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>29,084</b>
R214	On	03/11/2016	Bond Future	10.33	Call			8,288.97000	8.28897	7,949,150	16.59	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			29.33000	0.02933	33,740	16.59	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			8,350.68000	8.35068	8,010,670	16.59	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			28.01000	0.02801	32,230	16.59	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			8,412.34000	8.41234	8,072,140	16.59	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			26.75000	0.02675	30,780	16.59	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Call			4,960.81000	4.96081	4,706,220	15.77	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			1,433.41000	1.43341	1,530,130	15.77	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			5,009.50000	5.00950	4,753,760	15.78	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			1,411.94000	1.41194	1,507,510	15.78	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			5,058.36000	5.05836	4,801,470	15.79	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			1,390.74000	1.39074	1,485,160	15.79	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			5,193.64000	5.19364	4,960,510	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			2,564.59000	2.56459	2,690,140	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			5,237.51000	5.23751	5,003,350	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			2,537.20000	2.53720	2,661,720	16.16	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			5,281.73000	5.28173	5,046,550	16.17	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			2,510.28000	2.51028	2,633,780	16.17	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>29,084</b>
<b>Total for Bond</b>												<b>596,902,761.59</b>	<b>5,431</b>	<b>695,425</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total E170 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES18 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES18A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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	03/11/2016	GOVI			537.86300	537.86300	539.34800	539.34800			26,893,150.00	5	420
GOVI	On	02/02/2017	GOVI			548.20200	548.20200	549.71800	549.71800			0.00	0	27
GOVI	On	04/05/2017	GOVI			559.16800	559.16800	560.71800	560.71800			0.00	0	0
<b>Total GOVI Future</b>												<b>26,893,150.00</b>	<b>5</b>	<b>447</b>
GOVI	On	03/11/2016	GOVI	476.11	Call			632,380.00000	63.23800	617,530,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Call			632,280.00000	63.22800	617,430,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Call			632,180.00000	63.21800	617,330,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Call			163,980.00000	16.39800	148,820,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.32	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			163,880.00000	16.38800	148,720,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			163,780.00000	16.37800	148,620,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,985,380.00000	298.53800	2,969,880,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Call			2,985,280.00000	298.52800	2,969,780,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Call			2,985,180.00000	298.51800	2,969,680,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>												<b>26,893,150.00</b>	<b>5</b>	<b>447</b>
<b>Total for GOVI</b>												<b>26,893,150.00</b>	<b>5</b>	<b>447</b>
AL37	On	03/11/2016	Index Future			508.43400	508.43400	508.92500	508.92500			50,843,400.00	10	9
AL37	On	02/02/2017	Index Future			518.20700	518.20700	518.71100	518.71100			0.00	0	0
<b>Total AL37 Future</b>												<b>50,843,400.00</b>	<b>10</b>	<b>9</b>
<b>Total For AL37</b>												<b>50,843,400.00</b>	<b>10</b>	<b>9</b>
AL7T	On	03/11/2016	Index Future			591.59300	591.59300	593.07200	593.07200			0.00	0	3
AL7T	On	02/02/2017	Index Future			602.96400	602.96400	604.47600	604.47600			0.00	0	0
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	<b>3</b>
ALBI	On	03/11/2016	Index Future			540.60500	540.60500	542.25600	542.25600			0.00	0	706
ALBI	On	02/02/2017	Index Future			550.99700	550.99700	552.68200	552.68200			0.00	0	0
ALBI	On	04/05/2017	Index Future			562.01800	562.01800	563.74100	563.74100			0.00	0	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>706</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>706</b>
IGOV	On	03/11/2016	Index Future			249.75200	249.75200	249.68900	249.68900			0.00	0	1,021

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/02/2017			254.56800	254.56800	254.50600	254.50600			0.00	0	57
IGOV	On	04/05/2017			259.67600	259.67600	259.61300	259.61300			0.00	0	0
<b>Total IGOV Future</b>											<b>0.00</b>	<b>0</b>	<b>1,078</b>
<b>Total For IGOV</b>											<b>0.00</b>	<b>0</b>	<b>1,078</b>
ILBI	On	03/11/2016			676.88200	676.88200	676.77400	676.77400			0.00	0	0
ILBI	On	02/02/2017			690.00600	690.00600	689.89700	689.89700			0.00	0	155
<b>Total ILBI Future</b>											<b>0.00</b>	<b>0</b>	<b>155</b>
<b>Total For ILBI</b>											<b>0.00</b>	<b>0</b>	<b>155</b>
<b>Total for Index</b>											<b>50,843,400.00</b>	<b>10</b>	<b>1,951</b>
JIBAR F	On	19/10/2016			7.34000	92.66000	7.34000	92.66000			0.00	0	0
JIBAR F	On	16/11/2016			7.34000	92.66000	7.34000	92.66000			0.00	0	0
JIBAR F	On	21/12/2016			7.37000	92.63000	7.37000	92.63000			0.00	0	0
JIBAR F	On	18/01/2017			7.37000	92.63000	7.37000	92.63000			0.00	0	0
JIBAR F	On	15/02/2017			7.37000	92.63000	7.37000	92.63000			0.00	0	0
JIBAR F	On	15/03/2017			7.37000	92.63000	7.37000	92.63000			0.00	0	1,000
JIBAR F	On	21/06/2017			7.39000	92.61000	7.39000	92.61000			0.00	0	0
JIBAR F	On	20/09/2017			7.38000	92.62000	7.38000	92.62000			0.00	0	0
JIBAR F	On	20/12/2017			7.38000	92.62000	7.38000	92.62000			0.00	0	0
JIBAR F	On	20/03/2018			7.39000	92.61000	7.39000	92.61000			0.00	0	1,000
JIBAR F	On	20/06/2018			7.98000	92.02000	7.98000	92.02000			0.00	0	0
<b>Total Jibar Future</b>											<b>0.00</b>	<b>0</b>	<b>2,000</b>
<b>Total For JIBAR FUTURE</b>											<b>0.00</b>	<b>0</b>	<b>2,000</b>
<b>Total for Jibar</b>											<b>0.00</b>	<b>0</b>	<b>2,000</b>
10Y ST	On	17/12/2025			97.07779	97.07779	97.14113	97.14113			0.00	0	0
10Y ST	On	16/03/2026			94.12045	94.12045	94.18795	94.18795			0.00	0	0
10Y ST	On	15/06/2026			92.85903	92.85903	92.93041	92.93041			0.00	0	0
10Y ST	On	21/09/2026			94.93575	94.93575	95.00968	95.00968			0.00	0	0
10Y ST	On	21/12/2026			98.59555	98.59555	98.66978	98.66978			0.00	0	0
<b>Total 10Y STND Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 10Y STND</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
1Y STN	On	19/12/2016			100.06861	100.06861	100.06861	100.06861			0.00	0	0
1Y STN	On	16/03/2017			100.00672	100.00672	100.00712	100.00712			0.00	0	0
1Y STN	On	15/06/2017			99.62742	99.62742	99.62505	99.62505			0.00	0	0
1Y STN	On	21/09/2017			99.65660	99.65660	99.65361	99.65361			0.00	0	0
1Y STN	On	21/12/2017			99.90574	99.90574	99.90112	99.90112			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			99.93325	99.93325	99.92846	99.92846			0.00	0	0
2Y STN	On	16/03/2018			99.20398	99.20398	99.20048	99.20048			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2Y STN On 15/06/2018 Interest Rate Swap			98.84867	98.84867	98.84889	98.84889				0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.88561	98.88561	98.89304	98.89304				0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.37000	99.37000	99.38000	99.38000				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			97.59767	97.59767	97.66188	97.66188				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			96.91828	96.91828	96.96614	96.96614				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			96.20246	96.20246	96.23178	96.23178				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			96.45502	96.45502	96.47169	96.47169				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			98.67345	98.67345	98.68741	98.68741				0.00	0	50
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total for Derivatives :</b>										<b>674,639,311.59</b>	<b>5,446</b>	<b>699,873</b>
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.01898				0.00	0	80,000,000
<b>Total AA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For AA04</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
AA04/JI On 22/03/2017 Spot Bond			100.00000	82.83331	100.00000	82.64924				0.00	0	0
<b>Total AA04/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019 Spot Bond			11.04000	96.39440	11.04000	96.36580				0.00	0	5,000,000,000
<b>Total AA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For AA05</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.80022				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	12.15585	100.00000	12.12640				0.00	0	0
<b>Total AA06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			9.75000	103.35778	9.75000	103.33090				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	111.46100	10.00000	111.43200				0.00	0	0
<b>Total AB01/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB01/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.41398				0.00	500,000,000	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 AB010 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For AB010</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.07374				0.00	0	0
<b>Total AB011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB013 On 21/11/2018 Spot Bond			9.64500	100.34741	9.64500	100.32174				0.00	0	310,000,000
<b>Total AB013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
<b>Total For AB013</b>										<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
AB014L On 19/11/2024 Spot Bond			100.00000	10.41215	100.00000	10.38693				0.00	0	0
<b>Total AB014U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB014U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB015L On 13/11/2024 Spot Bond			10.84000	103.83183	10.84000	103.80206				0.00	0	0
<b>Total AB015U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB015U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB016L On 05/02/2025 Spot Bond			100.00000	10.74137	100.00000	10.72010				0.00	0	0
<b>Total AB016U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB016U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB018L On 04/09/2025 Spot Bond			11.37000	100.70794	11.37000	100.67717				0.00	0	0
<b>Total AB018U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB018U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB019L On 04/09/2025 Spot Bond			100.00000	10.43285	100.00000	10.40730				0.00	0	0
<b>Total AB019U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB019U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB020L On 03/09/2027 Spot Bond			11.81000	89.16523	11.81000	89.13673				0.00	0	0
<b>Total AB020U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2027 Spot Bond			100.00000	10.53241	100.00000	10.50662				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	14.33851	100.00000	14.30377				0.00	0	0
<b>Total AB023U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB023U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB024L On 05/05/2021 Spot Bond			100.00000	15.22279	100.00000	15.19902				0.00	0	0
<b>Total AB024U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB024U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB025L On 20/08/2026 Spot Bond			100.00000	14.82633	100.00000	14.78004				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	14.46149	100.00000	14.42966			0.00	0	0
<b>Total AB026U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.55676			0.00	0	0
<b>Total AB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB09 On 03/05/2017 Spot Bond			8.98500	104.85424	8.98500	104.82920			0.00	0	0
<b>Total AB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABC12 On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900			0.00	0	0
<b>Total ABC1234/R2022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABC1234/R2022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3 On 07/12/2023 Spot Bond			2.91000	118.39010	2.91000	281.31395		232,800,000,000.00	80,000,000	80,000,000	
<b>Total ABCPI3 SPOT</b>								<b>232,800,000,000.00</b>	<b>80,000,000</b>	<b>80,000,000</b>	
<b>Total For ABCPI3</b>								<b>232,800,000,000.00</b>	<b>80,000,000</b>	<b>80,000,000</b>	
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.46802			0.00	0	0
<b>Total ABFN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.05861			0.00	220,000,000	110,000,000
<b>Total ABFN08 SPOT</b>									<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For ABFN08</b>									<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.20472			0.00	80,000,000	40,000,000
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For ABFN09</b>									<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.28145			0.00	0	0
<b>Total ABFN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	101.73138			0.00	0	0
<b>Total ABFN11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	101.80754			0.00	0	0
<b>Total ABFN12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN13 On 14/05/2020 Spot Bond				100.00000	0.00000	100.99201			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	100.98948				0.00	0	0
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 11/11/2020 Spot Bond				100.00000	0.00000	101.23189				0.00	0	0
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 11/11/2022 Spot Bond				100.00000	0.00000	100.47855				0.00	200,000,000	100,000,000
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ABFN1 On 17/05/2019 Spot Bond				100.00000	0.00000	100.99550				0.00	0	0
<b>Total ABFN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1 On 26/09/2023 Spot Bond			100.00000	10.92767	100.00000	100.00000				0.00	0	0
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK1 On 07/11/2018 Spot Bond			11.59000	102.82456	11.59000	104.27616				0.00	0	0
<b>Total ABK1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	98.55185				0.00	0	0
<b>Total ABK10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	99.92181				0.00	0	0
<b>Total ABK11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	101.12585				0.00	0	0
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK2 On 24/05/2018 Spot Bond			8.66000	101.83625	8.66000	104.50257				0.00	0	0
<b>Total ABK2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	99.87478				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	25.44047	100.00000	25.37885				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABK3/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK3/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.83849				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	31.26743	100.00000	31.19168				0.00	0	0
<b>Total ABK4/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK4/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.66431				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	25.17682	100.00000	25.11582				0.00	0	0
<b>Total ABK5/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	100.60160				0.00	0	0
<b>Total ABK6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	97.46200				0.00	0	0
<b>Total ABK7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	94.52733				0.00	0	0
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	95.78585				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			5.85000	104.26896	5.85000	142.48975				0.00	0	0
<b>Total ABKI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			5.85000	98.32226	5.85000	125.30140				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	8.72520	100.00000	8.70984				0.00	0	0
<b>Total ABKI02/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			6.35000	91.39099	6.35000	107.77400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.66947	100.00000	5.65949				0.00	0	0
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			6.87000	97.90634	6.87000	111.35695				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	6.44035	100.00000	6.42472				0.00	0	0
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	85.66366				0.00	0	0
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			2.24000	187.70151	2.24000	187.65420				0.00	0	0
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN09 On 27/06/2023 Spot Bond			2.17000	190.11123	2.17000	190.06369				0.00	0	0
<b>Total ABN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			1.82000	203.31716	1.82000	203.26823				0.00	0	0
<b>Total ABN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN33 On 29/01/2018 Spot Bond			8.38125	89.80468	8.38125	89.79802				0.00	0	0
<b>Total ABN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			8.38125	89.80468	8.38125	89.79802				0.00	0	0
<b>Total ABN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.80214				0.00	0	0
<b>Total ABN48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.00005				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABN55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.79384			0.00	0	0
<b>Total ABN58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			2.82000	94.26302	2.82000	118.79732		282,000,000,000.00		100,000,000	50,000,000
<b>Total ABN61 SPOT</b>								<b>282,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For ABN61</b>								<b>282,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,000</b>
ABN62 On 31/03/2028 Spot Bond			2.66000	99.39455	2.66000	172.09233		0.00		0	0
<b>Total ABN62 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABN62</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABN63 On 07/12/2033 Spot Bond			2.52000	113.97280	2.52000	229.32047		50,400,000,000.00		20,000,000	10,000,000
<b>Total ABN63 SPOT</b>								<b>50,400,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For ABN63</b>								<b>50,400,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	99.69000		0.00		0	0
<b>Total ABN66 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABN66</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			9.82500	90.87430	9.82500	90.85023		0.00		0	0
<b>Total ABN67 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABN67</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
<b>Total ABN68 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABN68</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	113.16000		0.00		0	0
<b>Total ABN70 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABN70</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	100.78118		0.00		0	0
<b>Total ABN72 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABN72</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	108.30000		0.00		0	0
<b>Total ABN73 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABN73</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	122.08500		0.00		0	0
<b>Total ABN74 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABN74</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABN76 On 21/12/2026 Spot Bond			9.63000	108.39193	9.63000	108.36408		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	112.31000				0.00	0	0
<b>Total ABN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			9.92500	106.45123	9.92500	106.42306				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			9.12500	91.34801	9.12500	91.32574				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			10.47000	102.99254	10.47000	102.96382				0.00	0	0
<b>Total ABN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.38330				0.00	52,000,000	13,000,000
<b>Total ABN91 SPOT</b>										<b>0.00</b>	<b>52,000,000</b>	<b>13,000,000</b>
<b>Total For ABN91</b>										<b>0.00</b>	<b>52,000,000</b>	<b>13,000,000</b>
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.47266				0.00	0	0
<b>Total ABN92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			8.59500	102.03356	8.59500	102.00984				0.00	0	0
<b>Total ABS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 09/04/2021 Spot Bond			9.60000	103.81245	9.60000	103.78585				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			9.36000	103.12541	9.36000	103.09978				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.60904	9.20000	103.58371			0.00	0	0
<b>Total ABS12/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 14/05/2022 Spot Bond			9.83000	102.92172	9.83000	102.89488			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	102.88273	9.49000	102.85681			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			9.83500	103.37731	9.83500	103.35034			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			10.77000	101.78548	10.77000	101.75647			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			10.77000	103.15738	10.77000	103.12798			0.00	0	1,500,000,000
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
ABS18 On 26/09/2023 Spot Bond			100.00000	14.52475	100.00000	100.00000			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			9.18000	99.64578	9.18000	99.62136			0.00	0	0
<b>Total ABS6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS7 On 11/09/2026 Spot Bond			10.72000	88.82773	10.72000	88.80211		643,200,000,000.00		60,000,000	3,920,000,000
<b>Total ABS7 SPOT</b>								<b>643,200,000,000.00</b>		<b>60,000,000</b>	<b>3,920,000,000</b>
<b>Total For ABS7</b>								<b>643,200,000,000.00</b>		<b>60,000,000</b>	<b>3,920,000,000</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.17008	100.00000	9.14956		0.00		0	0
<b>Total ABS7/R186 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			3.10000	219.59194	3.10000	278.14640		0.00		0	750,000,000
<b>Total ABS12 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>750,000,000</b>
<b>Total For ABS12</b>								<b>0.00</b>		<b>0</b>	<b>750,000,000</b>
ABS13 On 31/01/2017 Spot Bond			3.65000	136.94207	3.65000	139.95579		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABSI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI4 On 31/01/2022 Spot Bond			2.35000	140.27724	2.35000	143.05854				0.00	0	0
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.02771	100.00000	0.02764				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	33.41716	100.00000	33.33531				0.00	0	0
<b>Total ACL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	83.21029				0.00	0	0
<b>Total ACL047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	101.50713				0.00	0	0
<b>Total ACL082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	101.50713				0.00	0	0
<b>Total ACL083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	101.51443				0.00	0	0
<b>Total ACL084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	101.51443				0.00	0	0
<b>Total ACL086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	101.49984				0.00	0	0
<b>Total ACL087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900				0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.18507				0.00	0	0
<b>Total ACL095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.18949				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.19128				0.00	0	0
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.18756				0.00	0	0
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.17943				0.00	0	0
<b>Total ACL100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL104 On 20/12/2019 Spot Bond			9.57000	101.39952	9.57000	101.37318				0.00	0	0
<b>Total ACL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	216.76034				0.00	0	0
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	216.76166				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.18306				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	102.32530				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	101.57833				0.00	0	0
<b>Total ACL141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	100.44469				0.00	0	0
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	100.33555				0.00	0	0
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.18364				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	100.43031				0.00	0	0
<b>Total ACL151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.18051				0.00	0	0
<b>Total ACL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.17391				0.00	0	0
<b>Total ACL157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	100.22073	10.23000	100.19311				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	106.58990				0.00	0	0
<b>Total ACL165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			9.72000	102.83643	9.72000	102.80977				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	100.17986				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond			1.75000	128.64550	1.75000	128.61479				0.00	0	0
<b>Total ACL169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL170 On 20/06/2017 Spot Bond				100.00000	0.00000	100.17854				0.00	0	0
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.18325				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.17384				0.00	0	0
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	100.22272				0.00	0	0
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	100.68904				0.00	0	0
<b>Total ACL182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.71730				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	100.46913				0.00	0	0
<b>Total ACL184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.18212				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.18428				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.18671				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>
ACL190 On 20/09/2022 Spot Bond				100.00000	0.00000	100.18736				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.00000	0.00000	100.18736				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>
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.19828				0.00	0	0
<b>Total ACL195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.17943				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>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.19678				0.00	0	0
<b>Total ACL197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	100.85924				0.00	0	0
<b>Total ACL198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.19828				0.00	0	0
<b>Total ACL199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	105.62769				0.00	0	0
<b>Total ACL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.19057				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				100.00000	0.00000	100.19057				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				100.00000	0.00000	155.66652				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				100.00000	0.00000	156.77572				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>
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	100.16880				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.00000	0.00000	100.83421				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				100.00000	0.00000	100.17227				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	98.49508				0.00	0	0
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	91.29489				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.17021				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.17004				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.18140				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	101.23549				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	101.66646				0.00	0	0
<b>Total ACL219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	101.64249				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	100.18063				0.00	0	0
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	100.17782				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.45912				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	41.33359	100.00000	41.23236				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	41.33359	100.00000	41.23236				0.00	0	0
<b>Total ADCB01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.93198				0.00	0	0
<b>Total ADCB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	100.60178				0.00	0	0
<b>Total ADCB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB2 On 31/07/2018 Spot Bond			100.00000	32.32910	100.00000	32.25078				0.00	0	0
<b>Total ADCB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AER01I On 18/11/2016 Spot Bond			100.00000	87.74038	100.00000	87.52998				0.00	0	0
<b>Total AER01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AFS1U On 27/09/2019 Spot Bond			100.00000	18.76687	100.00000	18.72091				0.00	0	0
<b>Total AFS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AFS2U On 02/07/2020 Spot Bond			100.00000	4.35558	100.00000	4.34503				0.00	0	0
<b>Total AFS2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	101.77247				0.00	0	0
<b>Total AHF2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	101.83051				0.00	0	0
<b>Total AHF2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	102.02393				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total AHF3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	101.71444				0.00	0	30,000,000
<b>Total AHF3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For AHF3A3</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	101.73380				0.00	0	0
<b>Total AHF3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total AHF3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/10/2019 Spot Bond				100.00000	0.00000	102.21732				0.00	0	0
<b>Total AHF3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	102.12067				0.00	0	0
<b>Total AHF3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total AHF3C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	102.91240				0.00	0	0
<b>Total AHF3C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	102.62295				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	39.34113	100.00000	39.23631				0.00	0	0
<b>Total AHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1Al On 15/04/2020 Spot Bond			100.00000	11.68157	100.00000	11.65044				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	12.12596	100.00000	12.07844				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIG2U On 08/07/2026 Spot Bond			100.00000	9.87631	100.00000	9.83761			0.00	0	0
<b>Total AIG2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIG2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			9.24000	98.87636	9.24000	98.85169			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			10.08000	112.36648	10.08000	112.33629			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			9.56500	101.35776	9.56500	101.33203			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	16.34143	100.00000	16.30527			0.00	0	0
<b>Total AIR04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			10.30000	101.11252	10.30000	101.08493			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			2.91500	177.95987	2.91500	177.91178			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>
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.46540			0.00	0	110,000,000
<b>Total ANG010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For ANG010</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.02317			0.00	0	0
<b>Total APF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.02478			0.00	0	0
<b>Total APF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	101.26187			0.00	0	0
<b>Total APF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AS116L On 15/01/2018 Spot Bond			100.00000	45.71194	100.00000	45.60120			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS120L On 01/02/2018 Spot Bond			100.00000	44.45276	100.00000	44.34507				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	14.78920	100.00000	14.75337				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	14.78920	100.00000	14.75337				0.00	0	0
<b>Total AS127U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS127U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS133L On 07/12/2033 Spot Bond			100.00000	3.50674	100.00000	3.50178				0.00	0	0
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS139L On 30/03/2026 Spot Bond			100.00000	0.05522	100.00000	0.05516				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>
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	100.60847				0.00	0	0
<b>Total ASN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	100.16063				0.00	0	0
<b>Total ASN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	100.17389				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	99.42148				0.00	0	0
<b>Total ASN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN015: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN016: On 11/04/2017 Spot Bond				100.00000	0.00000	101.01000				0.00	0	0
<b>Total ASN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN020: On 09/06/2017 Spot Bond				100.00000	0.00000	114.53976				0.00	0	0
<b>Total ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN022: On 07/12/2033 Spot Bond			2.77000	248.89302	2.77000	248.82670				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>
ASN028: On 20/06/2019 Spot Bond				100.00000	0.00000	98.64891				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>
ASN032: On 19/09/2017 Spot Bond				100.00000	0.00000	92.95825				0.00	0	0
<b>Total ASN032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN034: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN036: On 10/11/2019 Spot Bond				100.00000	0.00000	101.21695				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>
ASN037: On 07/12/2033 Spot Bond			2.78500	174.88680	2.78500	221.52247				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>
ASN041: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN046: On 20/12/2016 Spot Bond				100.00000	0.00000	100.16176				0.00	0	0
<b>Total ASN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN048 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN051</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 24/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN052 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN052</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 13/10/2016 Spot Bond				100.00000	0.00000	101.81248			0.00	0	0
<b>Total ASN054 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN054</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.75808			0.00	0	0
<b>Total ASN057 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN057</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 22/04/2020 Spot Bond				100.00000	0.00000	101.76393			0.00	0	0
<b>Total ASN058 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 28/04/2020 Spot Bond				100.00000	0.00000	101.59940			0.00	0	0
<b>Total ASN059 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 30/04/2020 Spot Bond				100.00000	0.00000	101.47279			0.00	0	0
<b>Total ASN061 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 14/05/2018 Spot Bond				100.00000	0.00000	99.13063			0.00	0	0
<b>Total ASN062 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN062</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN064 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 01/06/2018 Spot Bond				100.00000	0.00000	100.64467			0.00	0	0
<b>Total ASN066 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN066</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 15/06/2018 Spot Bond				100.00000	0.00000	100.27236			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	101.26853			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 12/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN070 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN070</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	88.18969			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				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN077 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN077</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	100.20365			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				100.00000	0.00000	100.17550			0.00	0	0
<b>Total ASN080 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	100.38530			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 17/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN082 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN082</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	99.72633			0.00	0	9,000,000
<b>Total ASN083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>9,000,000</b>
<b>Total For ASN083</b>									<b>0.00</b>	<b>0</b>	<b>9,000,000</b>
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.63134			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				100.00000	0.00000	100.02290			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				100.00000	0.00000	94.36615			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN088 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN090 On 08/10/2018 Spot Bond				100.00000	0.00000	101.99821				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>
ASN091 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN092 On 21/10/2020 Spot Bond				100.00000	0.00000	101.75353				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>
ASN094 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN096 On 10/11/2020 Spot Bond				100.00000	0.00000	101.24397				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>
ASN099 On 20/12/2020 Spot Bond				100.00000	0.00000	65.46115				0.00	0	0
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	100.65675				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	100.18037				0.00	0	0
<b>Total ASN112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	100.51982				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>
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	101.52908			0.00	300,000,000	150,000,000
<b>Total ASN119 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For ASN119</b>									<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	100.22773			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>
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	100.17719			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>
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	100.88285			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>
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	100.88668			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>
ASN130 On 24/02/2019 Spot Bond				100.00000	0.00000	100.86910			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>
ASN131 On 03/03/2019 Spot Bond				100.00000	0.00000	100.57226			0.00	0	0
<b>Total ASN131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN132 On 03/03/2019 Spot Bond				100.00000	0.00000	100.56781			0.00	0	0
<b>Total ASN132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN134 On 20/12/2020 Spot Bond				100.00000	0.00000	100.22587			0.00	0	0
<b>Total ASN134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN135 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN136 On 31/12/2018 Spot Bond				100.00000	0.00000	74.39645			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>
ASN137 On 31/01/2022 Spot Bond			3.08000	138.05169	3.08000	138.01384			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14( On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14( On 31/12/2018 Spot Bond				100.00000	0.00000	76.15869				0.00	0	0
<b>Total ASN141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14( On 20/06/2017 Spot Bond				100.00000	0.00000	100.17572				0.00	0	0
<b>Total ASN142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14( On 20/06/2020 Spot Bond				100.00000	0.00000	100.18487				0.00	0	0
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14( On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14( On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14( On 04/05/2021 Spot Bond				100.00000	0.00000	101.40018				0.00	0	0
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14( On 04/05/2021 Spot Bond				100.00000	0.00000	101.40018				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 11/11/2016 Spot Bond				100.00000	0.00000	88.68913				0.00	0	0
<b>Total ASN148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14( On 31/01/2022 Spot Bond			3.12500	137.74755	3.12500	137.70959				0.00	0	0
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15( On 31/05/2021 Spot Bond				100.00000	0.00000	96.38415				0.00	0	0
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15( On 04/05/2021 Spot Bond				100.00000	0.00000	100.67025				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN15: On 31/03/2031 Spot Bond			3.56000	90.91419	3.56000	157.53284			0.00	0	0
<b>Total ASN154 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN154</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN156 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN157 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 14/01/2017 Spot Bond				100.00000	0.00000	102.73595			0.00	0	0
<b>Total ASN158 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN158</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN159 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 08/08/2021 Spot Bond				100.00000	0.00000	101.32363			0.00	0	0
<b>Total ASN160 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN160</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 19/08/2021 Spot Bond				100.00000	0.00000	101.00734			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 26/02/2017 Spot Bond				100.00000	0.00000	100.72168			0.00	0	0
<b>Total ASN162 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN162</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN163 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN163</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN164 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN164</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 20/06/2021 Spot Bond			100.00000		100.00000	100.00000			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>
ASN35: On 20/12/2016 Spot Bond			100.00000	84.79325	100.00000	84.60440			0.00	0	0
<b>Total ASN35U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN35U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN38I On 20/12/2017 Spot Bond			100.00000	38.86250	100.00000	38.76732				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>
ASN39I On 20/12/2017 Spot Bond			100.00000	38.93106	100.00000	38.83572				0.00	0	0
<b>Total ASN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN40I On 20/12/2017 Spot Bond			100.00000	38.62253	100.00000	38.52794				0.00	0	0
<b>Total ASN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN43I On 10/03/2017 Spot Bond			100.00000	84.98359	100.00000	84.78956				0.00	0	0
<b>Total ASN43U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN43U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN50I On 16/03/2018 Spot Bond			100.00000	38.94506	100.00000	38.84968				0.00	0	0
<b>Total ASN50U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN50U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN55I On 29/12/2016 Spot Bond			100.00000	99.72900	100.00000	99.45946				0.00	0	0
<b>Total ASN55U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN55U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75I On 20/09/2020 Spot Bond			100.00000	3.58814	100.00000	3.57935				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	23.33900	100.00000	23.28246				0.00	0	0
<b>Total ASN89U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN89U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.35418				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>
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	99.86811				0.00	0	0
<b>Total BAW10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW11 On 01/10/2018 Spot Bond			9.04000	101.28919	9.04000	101.26472				0.00	0	0
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.93171				0.00	0	0
<b>Total BAW13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.30513				0.00	180,000,000	120,000,000
<b>Total BAW17 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>120,000,000</b>
<b>Total For BAW17</b>										<b>0.00</b>	<b>180,000,000</b>	<b>120,000,000</b>
BAW17 On 05/12/2018 Spot Bond			100.00000	22.25043	100.00000	22.19594				0.00	0	0
<b>Total BAW17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.90001				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			10.45000	100.01895	10.45000	99.99112				0.00	0	6,000,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
BAW21 On 24/03/2022 Spot Bond			10.07000	96.89230	10.07000	96.86601				0.00	0	0
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	100.07932	9.30000	100.05420				0.00	0	0
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	100.28845				0.00	0	1,380,328,643
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,380,328,643</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>1,380,328,643</b>
BAW23 On 15/10/2017 Spot Bond			100.00000	39.30544	100.00000	39.21022				0.00	0	0
<b>Total BAW23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW24 On 30/09/2019 Spot Bond			100.00000		100.00000	0.00000				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 20/09/2021 Spot Bond			100.00000		100.00000	0.00000				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>
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.90053				0.00	0	10,000,000
<b>Total BAW3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For BAW3</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
BAW8 On 02/10/2017 Spot Bond			9.13500	100.65472	9.13500	100.63016				0.00	0	0
<b>Total BAW8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	99.90577				0.00	0	0
<b>Total BAYA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA08 On 31/12/2017 Spot Bond			12.15874	99.58353	12.15874	102.43135				0.00	0	0
<b>Total BAYA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA16 On 30/09/2016 Spot Bond			10.47185	99.94265	10.47185	102.52918				0.00	0	0
<b>Total BAYA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	99.91376				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	99.91288				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	99.91288				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA23 On 30/06/2017 Spot Bond			12.35065	99.05510	12.35065	99.01349				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond			11.91000	99.54410	11.91000	99.32481				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90550				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond			11.83500	88.93479	11.83500	98.40878				0.00	0	0
<b>Total BAYA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	99.90900				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA32 On 31/03/2018 Spot Bond			11.59000	86.81029	11.59000	100.71842			2,318,000,000,000.00	200,000,000	100,000,000
<b>Total BAYA32 SPOT</b>									<b>2,318,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For BAYA32</b>									<b>2,318,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	99.91107			0.00	0	0
<b>Total BAYA33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	99.90902			0.00	0	0
<b>Total BAYA34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	98.75218			0.00	0	0
<b>Total BAYA35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	96.21475			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>
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	98.41829			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>
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	97.24059			0.00	0	0
<b>Total BAYA41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	99.90935			0.00	0	0
<b>Total BAYA42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	99.91257			0.00	0	0
<b>Total BAYA43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	99.91257			0.00	0	0
<b>Total BAYA44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	99.90946			0.00	0	0
<b>Total BAYA45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	99.92379			0.00	0	0
<b>Total BAYA50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	99.89770				0.00	0	0
<b>Total BAYA51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	99.90260				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>
BAYB03 On 31/12/2016 Spot Bond			15.81167	99.91415	15.81167	103.62332				0.00	0	0
<b>Total BAYB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB04 On 31/03/2017 Spot Bond			14.63314	99.73105	14.63314	99.73411				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	99.88335				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	99.88317				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	99.88326				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	99.87906				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	99.89720				0.00	0	0
<b>Total BAYB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC1U On 31/12/2016 Spot Bond			100.00000	79.52070	100.00000	79.34783				0.00	0	0
<b>Total BAYC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1U On 30/06/2035 Spot Bond			100.00000	18.59956	100.00000	18.55450				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>
BAYD2U On 30/06/2035 Spot Bond			100.00000	16.92769	100.00000	16.88668				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD3I On 30/06/2035 Spot Bond			100.00000	10.44920	100.00000	10.42388				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4I On 30/06/2035 Spot Bond			100.00000	10.44920	100.00000	10.42388				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5I On 30/06/2035 Spot Bond			100.00000	12.63357	100.00000	12.60297				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	10.94678	100.00000	10.92026				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>
BC108L On 28/10/2016 Spot Bond			100.00000	94.96160	100.00000	94.72180				0.00	0	0
<b>Total BC108U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC108U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC111L On 28/10/2016 Spot Bond			100.00000	92.40506	100.00000	92.17172				0.00	0	0
<b>Total BC111U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC111U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC112L On 14/11/2016 Spot Bond			100.00000	88.59223	100.00000	88.37772				0.00	0	0
<b>Total BC112U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC112U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC113L On 24/11/2016 Spot Bond			100.00000	86.49289	100.00000	86.28842				0.00	0	0
<b>Total BC113U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC113U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.56848				0.00	0	0
<b>Total BCJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	99.78450				0.00	0	140,000,000
<b>Total BCJ06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For BCJ06</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	100.99752				0.00	0	0
<b>Total BCJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	101.50303				0.00	0	0
<b>Total BCJ09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	101.85572			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>
BCP3U On 30/06/2019 Spot Bond			100.00000	15.83052	100.00000	15.79217			0.00	0	0
<b>Total BCP3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCP4U On 30/06/2019 Spot Bond			100.00000	15.83052	100.00000	15.79217			0.00	0	0
<b>Total BCP4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			2.21000	102.26587	2.21000	195.27888			0.00	0	0
<b>Total BD0202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			8.54000	94.01247	8.54000	170.45383			0.00	0	0
<b>Total BD0205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			8.54000	95.33857	8.54000	170.91544			0.00	0	0
<b>Total BD0206 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			8.92500	97.87671	8.92500	97.85337			0.00	0	0
<b>Total BD0302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BD311E SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BEER0 On 28/03/2018 Spot Bond			8.40000	98.23757	8.40000	98.21561			0.00	0	35,000,000
<b>Total BEER02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
<b>Total For BEER02</b>									<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
BG1A7U On 21/11/2032 Spot Bond			100.00000	9.36677	100.00000	9.34408			0.00	0	0
<b>Total BG1A7U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.10574	100.00000	8.08611			0.00	0	0
<b>Total BG1A8U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A8U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.10574	100.00000	8.08611			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1C2 On 21/11/2032 Spot Bond			100.00000	8.59919	100.00000	8.57835				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	0.00006	100.00000	0.00005				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	11.50504	100.00000	11.47717				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	15.89124	100.00000	15.85274				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>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG32A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG32A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.50187				0.00	0	0
<b>Total BG32A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.42629				0.00	0	0
<b>Total BG32A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.51918				0.00	0	0
<b>Total BG32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.64295				0.00	0	0
<b>Total BG32C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32D On 30/10/2016 Spot Bond			100.00000	91.93955	100.00000	91.70854				0.00	0	0
<b>Total BG32DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32Y On 30/10/2016 Spot Bond			100.00000	91.93955	100.00000	91.70854				0.00	0	0
<b>Total BG32YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BG42A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.30112			0.00	0	0
<b>Total BG42A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.30597			0.00	240,000,000	120,000,000
<b>Total BG42A3 SPOT</b>									<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For BG42A3</b>									<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
BG42A On 15/03/2017 Spot Bond			8.63500	100.40926	8.63500	100.38643			0.00	0	680,000,000
<b>Total BG42A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>680,000,000</b>
<b>Total For BG42A4</b>									<b>0.00</b>	<b>0</b>	<b>680,000,000</b>
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.34290			0.00	0	0
<b>Total BG42B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.34618			0.00	0	0
<b>Total BG42C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42D On 15/03/2017 Spot Bond			100.00000	82.35294	100.00000	82.16704			0.00	0	0
<b>Total BG42DU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42DU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG42Y On 15/03/2017 Spot Bond			100.00000	82.35294	100.00000	82.16704			0.00	0	0
<b>Total BG42YU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.94032			0.00	0	0
<b>Total BGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL02 On 19/11/2019 Spot Bond			11.32000	102.60328	11.32000	102.57259			0.00	0	0
<b>Total BGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	101.58730			0.00	0	0
<b>Total BGL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL04 On 05/02/2025 Spot Bond			11.21000	94.80297	11.21000	98.24754			0.00	0	0
<b>Total BGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL05 On 04/09/2025 Spot Bond			11.35000	100.81843	11.35000	100.75139				0.00	0	0
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	100.81922				0.00	0	0
<b>Total BGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL07 On 03/09/2027 Spot Bond			11.86500	100.46344	11.86500	100.53392				0.00	0	0
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	100.66658				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			11.35000	100.12722	11.35000	100.09718				0.00	0	0
<b>Total BGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	101.62851				0.00	0	0
<b>Total BGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL11 On 05/05/2021 Spot Bond			11.73000	103.63950	11.73000	107.31250				0.00	0	0
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	101.21949				0.00	0	700,000,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
BGL13 On 20/08/2021 Spot Bond			11.77000	101.10705	11.77000	101.07564				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>
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	106.88219				0.00	0	0
<b>Total BGR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	105.17233				0.00	0	0
<b>Total BGR03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.74082				0.00	0	0
<b>Total BID04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	98.84682			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			9.02000	101.75845	9.02000	101.73393		3,608,000,000,000.00	400,000,000	2,200,000,000	
<b>Total BID06 SPOT</b>								<b>3,608,000,000,000.00</b>	<b>400,000,000</b>	<b>2,200,000,000</b>	
<b>Total For BID06</b>								<b>3,608,000,000,000.00</b>	<b>400,000,000</b>	<b>2,200,000,000</b>	
BIDC52 On 09/12/2016 Spot Bond				100.00000	0.00000	98.47785		0.00	0	0	
<b>Total BIDC52 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BIDC52</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
<b>Total BLG1A6 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BLG1A6</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.03296		0.00	0	0	
<b>Total BSR17 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BSR17</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BSR18U On 17/12/2016 Spot Bond			100.00000	85.07098	100.00000	84.88023		0.00	0	0	
<b>Total BSR18U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BSR18U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BTC112 On 27/09/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
<b>Total BTC112 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BTC112</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BTC115 On 04/10/2016 Spot Bond				100.00000	0.00000	101.87370		0.00	0	0	
<b>Total BTC115 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BTC115</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BTC118 On 19/10/2016 Spot Bond				100.00000	0.00000	101.54537		0.00	0	0	
<b>Total BTC118 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BTC118</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BTC126 On 17/11/2016 Spot Bond				100.00000	0.00000	96.98475		0.00	0	0	
<b>Total BTC126 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BTC126</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BTC127 On 17/11/2016 Spot Bond				100.00000	0.00000	100.89796		0.00	0	0	
<b>Total BTC127 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BTC127</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BTC133 On 27/09/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
<b>Total BTC133 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BTC133</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC134 On 03/10/2016 Spot Bond				100.00000	0.00000	99.87331				0.00	0	0
<b>Total BTC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC137 On 04/11/2016 Spot Bond				100.00000	0.00000	99.19780				0.00	0	0
<b>Total BTC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC138 On 14/11/2016 Spot Bond				100.00000	0.00000	98.98749				0.00	0	0
<b>Total BTC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC139 On 21/11/2016 Spot Bond				100.00000	0.00000	98.84244				0.00	0	0
<b>Total BTC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC140 On 28/11/2016 Spot Bond				100.00000	0.00000	98.69197				0.00	0	0
<b>Total BTC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC141 On 29/11/2016 Spot Bond				100.00000	0.00000	98.67003				0.00	0	0
<b>Total BTC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC142 On 02/12/2016 Spot Bond				100.00000	0.00000	98.60552				0.00	0	0
<b>Total BTC142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC143 On 03/10/2016 Spot Bond				100.00000	0.00000	99.87559				0.00	0	0
<b>Total BTC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC144 On 07/12/2016 Spot Bond				100.00000	0.00000	98.50051				0.00	0	0
<b>Total BTC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BUS01U On 30/09/2016 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	0
<b>Total BUS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.00014				0.00	0	0
<b>Total BWZ18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.00006				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.19630				0.00	0	0
<b>Total BWZJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.98631				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>
BX161L On 01/10/2021 Spot Bond			100.00000	10.20823	100.00000	10.14459				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	10.20823	100.00000	10.14459				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	10.23728	100.00000	10.17345				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	10.19067	100.00000	10.11174				0.00	0	0
<b>Total BX164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA49L On 30/06/2018 Spot Bond			100.00000	33.50970	100.00000	33.42852				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>
CBL08 On 02/11/2016 Spot Bond			9.83500	106.04986	9.83500	106.02156				0.00	0	0
<b>Total CBL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	103.35978				0.00	0	0
<b>Total CBL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL12 On 06/09/2018 Spot Bond			15.29000	94.21297	15.29000	94.17464				0.00	0	0
<b>Total CBL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	103.39035				0.00	0	40,000,000
<b>Total CBL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For CBL13</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
CBL14 On 01/02/2019 Spot Bond			13.09000	98.75799	13.09000	98.72397				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16 On 18/05/2017 Spot Bond			8.35500	104.05368	8.35500	104.03054			0.00	0	0
<b>Total CBL16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.72473			0.00	0	0
<b>Total CBL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			13.09000	96.28011	13.09000	96.24695		1,047,200,000,000.00		80,000,000	40,000,000
<b>Total CBL18 SPOT</b>								<b>1,047,200,000,000.00</b>		<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For CBL18</b>								<b>1,047,200,000,000.00</b>		<b>80,000,000</b>	<b>40,000,000</b>
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	98.14112			0.00	0	200,000,000
<b>Total CBL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CBL20</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CBL22 On 06/05/2020 Spot Bond			10.05000	98.73820	10.05000	98.71189			0.00	0	40,000,000
<b>Total CBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For CBL22</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.08292			0.00	0	0
<b>Total CBL23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	101.54005			0.00	0	0
<b>Total CBL24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	101.32308			0.00	0	0
<b>Total CBL25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL26 On 06/05/2021 Spot Bond			10.35000	107.08371	10.35000	107.05435			0.00	0	0
<b>Total CBL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			10.44500	113.38796	10.44500	113.35642			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	109.18378	10.50000	109.15326			0.00	0	350,000,000
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For CCT02</b>									<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
CCT03 On 15/03/2025 Spot Bond			10.52000	103.92058	10.52000	103.89114			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.66191				0.00	0	0
<b>Total CGR10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.65934				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	112.45840	10.00000	112.42910				0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	102.27750				0.00	0	0
<b>Total CGR15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.04639				0.00	0	0
<b>Total CGR16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.94682				0.00	0	0
<b>Total CGR17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR18 On 04/05/2018 Spot Bond			100.00000	23.96433	100.00000	23.90627				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	30.06558	100.00000	29.99195				0.00	0	0
<b>Total CGR19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR20 On 03/07/2018 Spot Bond			100.00000	32.71420	100.00000	32.63495				0.00	0	0
<b>Total CGR20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	102.50976				0.00	0	0
<b>Total CGR21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	101.22762				0.00	0	0
<b>Total CGR22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	101.56596				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.70072				0.00	0	0
<b>Total CGR24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	100.00018				0.00	0	0
<b>Total CGR25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	100.00007				0.00	0	0
<b>Total CGR26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	99.92182				0.00	0	0
<b>Total CIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	99.91865				0.00	0	0
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	99.91556				0.00	0	0
<b>Total CIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	100.83233				0.00	0	0
<b>Total CIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	100.89067				0.00	0	0
<b>Total CIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG09L On 07/06/2019 Spot Bond			100.00000	21.02977	100.00000	20.96339				0.00	0	0
<b>Total CIG09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	101.71217				0.00	0	0
<b>Total CIG10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	101.75599				0.00	0	0
<b>Total CIG11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	101.82597				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total CLA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total CLA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total CLA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total CLB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total CLC1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	102.41397	10.11000	102.38652			0.00	0	0
<b>Total CLN184 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 29/08/2021 Spot Bond			3.14000	130.74887	3.14000	132.96890			0.00	0	0
<b>Total CLN193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2021 Spot Bond			3.05000	139.15920	3.05000	132.80809			0.00	0	0
<b>Total CLN198 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	100.24567			0.00	0	0
<b>Total CLN200 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN215 On 17/10/2016 Spot Bond			9.28500	103.75850	9.28500	103.73224			0.00	0	0
<b>Total CLN215 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.75114			0.00	0	0
<b>Total CLN219 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	101.75114			0.00	0	0
<b>Total CLN220 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22 On 20/10/2016 Spot Bond			9.33500	103.73880	9.33500	103.71243			0.00	0	0
<b>Total CLN221 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/10/2016 Spot Bond			9.25000	103.74409	9.25000	103.71795			0.00	0	0
<b>Total CLN222 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN222</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 09/12/2016 Spot Bond			9.38500	102.44348	9.38500	102.41762			0.00	0	0
<b>Total CLN225 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	100.18694			0.00	0	0
<b>Total CLN226 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	100.20307			0.00	0	0
<b>Total CLN227 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900			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	112.45800	10.00000	112.42900			0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	101.05570			0.00	0	0
<b>Total CLN237 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN239 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.87839			0.00	0	0
<b>Total CLN241 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN241</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			13.50000	92.57800	13.50000	92.54513			0.00	0	0
<b>Total CLN242 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			9.35000	100.87290	9.35000	100.84785			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.23959				0.00	0	0
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.14826				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.26364				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.26364				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.26364				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	100.12436				0.00	0	0
<b>Total CLN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 26/03/2019 Spot Bond			9.52000	100.33484	9.52000	100.30906				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>
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	101.71541				0.00	0	0
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.40798				0.00	0	0
<b>Total CLN269 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN269</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.30227				0.00	0	0
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.17572				0.00	0	0
<b>Total CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.28132			0.00	0	0
<b>Total CLN274 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	100.88721			0.00	0	0
<b>Total CLN275 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	100.94450			0.00	0	0
<b>Total CLN277 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	100.35780			0.00	0	0
<b>Total CLN278 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	100.81153			0.00	0	0
<b>Total CLN280 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.35699			0.00	0	0
<b>Total CLN288 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	100.89527			0.00	0	0
<b>Total CLN289 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.09752			0.00	0	0
<b>Total CLN290 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	100.02664			0.00	0	0
<b>Total CLN291 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	100.98951			0.00	0	0
<b>Total CLN292 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900			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>
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	99.87073			0.00	0	0
<b>Total CLN293 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	100.02637				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	99.88118				0.00	0	70,000,000
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	100.19763				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>
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	99.87080				0.00	0	0
<b>Total CLN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.10099				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	99.92069				0.00	0	0
<b>Total CLN299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	170.70217				0.00	0	0
<b>Total CLN300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	100.76856				0.00	0	0
<b>Total CLN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	171.72188				0.00	0	0
<b>Total CLN302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	169.87532				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	171.05375				0.00	0	0
<b>Total CLN304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	101.19754				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000					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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN314 On 14/11/2022 Spot Bond			11.10500	96.70161	11.10500	96.67321			0.00	0	0
<b>Total CLN314 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			11.62500	93.25122	11.62500	93.22212			0.00	0	0
<b>Total CLN315 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	99.92388			0.00	0	0
<b>Total CLN316 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.20042			0.00	0	0
<b>Total CLN317 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.17430			0.00	0	0
<b>Total CLN318 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	101.65105			0.00	0	0
<b>Total CLN319 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN319</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	101.59674			0.00	0	60,000,000
<b>Total CLN320 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For CLN320</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
CLN321 On 30/04/2018 Spot Bond			8.80500	103.55274	8.80500	103.57464			0.00	0	0
<b>Total CLN321 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	101.66498			0.00	0	0
<b>Total CLN322 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN322</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN323 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN323</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.18644			0.00	0	0
<b>Total CLN324 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.18926			0.00	0	0
<b>Total CLN325 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN325</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	100.18926			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.19997				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.19076				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>
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	100.20578				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>
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	99.92388				0.00	0	0
<b>Total CLN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	147.08496				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>
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	101.60619				0.00	0	0
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	100.22759				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>
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	99.92348				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	100.21299				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>
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.17004				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>
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	100.19469				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>
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	101.59293				0.00	0	0
<b>Total CLN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34( On 30/06/2017 Spot Bond				100.00000	0.00000	99.92548				0.00	0	0
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 28/10/2018 Spot Bond				100.00000	0.00000	101.50820				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 28/05/2019 Spot Bond				100.00000	0.00000	100.72995				0.00	0	0
<b>Total CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 30/04/2018 Spot Bond				100.00000	0.00000	101.48838				0.00	0	0
<b>Total CLN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 24/07/2017 Spot Bond				100.00000	0.00000	101.64234				0.00	0	0
<b>Total CLN359 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN359</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2019 Spot Bond				100.00000	0.00000	100.16597				0.00	0	0
<b>Total CLN360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond			10.28500	101.58706	10.28500	101.55892				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond				100.00000	0.00000	100.17851				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 06/08/2023 Spot Bond				100.00000	0.00000	101.51233				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond			12.42500	102.93196	12.42500	102.89769				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 06/08/2023 Spot Bond				100.00000	0.00000	101.56644				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN367 On 06/08/2023 Spot Bond			12.45500	102.99112	12.45500	102.95730			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>
CLN368 On 26/07/2022 Spot Bond			10.02000	106.53534	10.02000	106.50703			0.00	0	0
<b>Total CLN368 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	101.56644			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>
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	101.70254			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>
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	81.43747			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>
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.17614			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>
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	100.17932			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>
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.17948			0.00	0	0
<b>Total CLN374 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	99.92093			0.00	0	0
<b>Total CLN375 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/03/2021 Spot Bond			9.75000	100.67618	9.75000	100.64970			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>
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	99.92724			0.00	0	0
<b>Total CLN377 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.19546			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN379 On 20/03/2024 Spot Bond			10.98000	98.07188	10.98000	98.04293			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>
CLN380 On 20/09/2024 Spot Bond			11.00000	100.23693	11.00000	100.20728			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>
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	100.19785			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>
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	101.63623			0.00	0	0
<b>Total CLN383 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond			12.21500	99.35714	12.21500	99.32461			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>
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	100.21435			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>
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.17920			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>
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	101.79651			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>
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.18974			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>
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN389 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN389</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	99.86240			0.00	0	0
<b>Total CLN390 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN390</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	100.17202			0.00	0	0
<b>Total CLN392 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN392</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.18025				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	100.61991				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>
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	100.19355				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>
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	100.82937				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>
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.13710				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>
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	101.13128				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				100.00000	0.00000	100.18015				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.19974				0.00	0	0
<b>Total CLN401 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN401</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	99.92867				0.00	0	0
<b>Total CLN402 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN402</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	99.92867				0.00	0	0
<b>Total CLN403 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN403</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	101.12551				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	92.99259				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	100.18109				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>
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	102.12021				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	100.19791				0.00	0	0
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	100.19884				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	102.12987				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	100.19604				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	100.23140				0.00	0	0
<b>Total CLN414 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN414</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	100.20536				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	102.25542				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN417 On 20/09/2020 Spot Bond			4.00000	100.08756	4.00000	107.77973				0.00	0	0
<b>Total CLN417 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN417</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	100.11036				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	100.21471				0.00	0	0
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 18/04/2028 Spot Bond			7.01000	45.10808	7.01000	45.70161				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	100.21657				0.00	0	0
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 26/01/2021 Spot Bond				100.00000	0.00000	102.21352				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	100.26298				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>
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	100.28425				0.00	0	0
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	100.26298				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>
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	100.28425				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>
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	103.62846				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>
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	101.17372				0.00	0	0
<b>Total CLN428 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN428</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	100.25372				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN43( On 20/12/2020 Spot Bond				100.00000	0.00000	107.16700				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>
CLN43( On 20/12/2020 Spot Bond				100.00000	0.00000	100.28448				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>
CLN43( On 20/12/2020 Spot Bond				100.00000	0.00000	100.30362				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>
CLN43( On 20/12/2020 Spot Bond				100.00000	0.00000	100.31467				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>
CLN43( On 20/12/2020 Spot Bond				100.00000	0.00000	107.91405				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>
CLN43( On 30/06/2017 Spot Bond				100.00000	0.00000	99.93027				0.00	0	0
<b>Total CLN435 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN435</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43( On 20/12/2020 Spot Bond				100.00000	0.00000	100.19700				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>
CLN43( On 20/12/2020 Spot Bond				100.00000	0.00000	100.18057				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>
CLN43( On 22/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN438 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN438</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43( On 03/02/2021 Spot Bond				100.00000	0.00000	101.47110				0.00	0	0
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44( On 20/03/2021 Spot Bond				100.00000	0.00000	108.66535				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				100.00000	0.00000	100.34558				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN442 On 07/06/2017 Spot Bond				100.00000	0.00000	100.14433				0.00	0	0
<b>Total CLN442 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN442</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN444 On 23/05/2021 Spot Bond				100.00000	0.00000	100.98034				0.00	0	0
<b>Total CLN444 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN444</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN445 On 24/05/2021 Spot Bond			10.42000	107.22894	10.42000	107.19935				0.00	0	0
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	99.62944				0.00	0	0
<b>Total CLN446 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN446</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	100.07052				0.00	0	0
<b>Total CLN447 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN447</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN448 On 20/06/2017 Spot Bond				100.00000	0.00000	99.78580				0.00	0	0
<b>Total CLN448 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN448</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN449 On 20/09/2017 Spot Bond				100.00000	0.00000	100.13432				0.00	0	0
<b>Total CLN449 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN449</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	100.13877				0.00	0	0
<b>Total CLN450 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN450</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN451 On 20/06/2017 Spot Bond				100.00000	0.00000	100.13246				0.00	0	0
<b>Total CLN451 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN451</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN452 On 31/01/2022 Spot Bond			3.75000	133.60165	3.75000	133.56261				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>
CLN453 On 31/01/2025 Spot Bond			5.67000	95.56599	5.67000	95.89248				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>
CLN454 On 31/01/2025 Spot Bond			5.31000	98.18645	5.31000	98.48274				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	192.69863				0.00	0	0
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			8.92500	97.87671	8.92500	97.85337				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			8.54000	38.71156	8.54000	170.45383				0.00	0	0
<b>Total CLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			8.54000	39.21015	8.54000	170.91544				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>
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	102.07374				0.00	0	0
<b>Total CLNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	102.08440				0.00	0	0
<b>Total CLNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	100.17830				0.00	0	0
<b>Total CLNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	100.18042				0.00	0	0
<b>Total CLNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	102.08448				0.00	0	0
<b>Total CLNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	100.18231				0.00	0	0
<b>Total CLNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	101.65105				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	100.16842				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>
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	100.17572				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	98.40039				0.00	0	0
<b>Total CLNF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	100.17566				0.00	0	0
<b>Total CLNF14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 20/06/2020 Spot Bond				100.00000	0.00000	100.18202				0.00	0	0
<b>Total CLNF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.89467				0.00	0	0
<b>Total COH001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	102.02832				0.00	0	0
<b>Total COH002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ04 On 05/06/2018 Spot Bond			9.14000	102.59012	9.14000	102.56507				0.00	0	830,000,000
<b>Total COJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>830,000,000</b>
<b>Total For COJ04</b>										<b>0.00</b>	<b>0</b>	<b>830,000,000</b>
COJ05 On 05/06/2023 Spot Bond			9.80000	115.39699	9.80000	115.36683				0.00	0	0
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ07 On 23/03/2021 Spot Bond			9.96000	103.05506	9.96000	103.02740				0.00	0	0
<b>Total COJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ08 On 22/06/2026 Spot Bond			10.78000	107.03761	10.78000	107.00691				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			10.17500	103.08344	10.17500	103.05549				0.00	0	0
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT01 On 03/04/2023 Spot Bond			10.35000	94.10705	10.35000	94.08110				0.00	0	0
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			11.27000	93.05707	11.27000	93.02920				0.00	0	350,000,000
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
COT03 On 05/06/2028 Spot Bond			11.27000	91.34165	11.27000	91.31429				0.00	0	0
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CPL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL01U On 12/12/2019 Spot Bond			100.00000	13.36697	100.00000	13.33423				0.00	0	0
<b>Total CPL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CPL021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CPL022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CPL024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL02U On 12/03/2020 Spot Bond			100.00000	13.41611	100.00000	13.38325				0.00	0	0
<b>Total CPL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL03U On 12/12/2018 Spot Bond			100.00000	21.01186	100.00000	20.96040				0.00	0	0
<b>Total CPL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL05U On 30/10/2018 Spot Bond			100.00000	23.50251	100.00000	23.44558				0.00	0	0
<b>Total CPL05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL06U On 30/11/2018 Spot Bond			100.00000	21.80996	100.00000	21.75655				0.00	0	0
<b>Total CPL06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPV01 On 30/06/2029 Spot Bond			11.72500	97.91326	11.72500	97.88294			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>
DEN38U On 10/06/2018 Spot Bond			100.00000	28.46353	100.00000	28.39383			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>
DEN39U On 10/06/2018 Spot Bond			100.00000	21.91790	100.00000	21.86422			0.00	0	0
<b>Total DEN39U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN39U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DEN40U On 10/06/2018 Spot Bond			100.00000	29.04831	100.00000	28.97716			0.00	0	0
<b>Total DEN40U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN40U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			8.16000	98.75398	8.16000	98.73252			0.00	0	0
<b>Total DENG44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			6.86000	99.98168	6.86000	99.96335			0.00	0	0
<b>Total DENG44/R203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	100.89659			0.00	0	0
<b>Total DENG58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	101.25853			0.00	0	0
<b>Total DENG59 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG59</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	101.48630			0.00	0	0
<b>Total DENG61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	100.65865			0.00	0	0
<b>Total DENG62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	100.51591			0.00	0	0
<b>Total DENG63 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG63</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.44347			0.00	0	0
<b>Total DLTB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	102.02487			0.00	0	30,000,000
<b>Total DLTB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For DLTB03</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
DLTB03 On 09/10/2017 Spot Bond			100.00000	47.59632	100.00000	47.48101			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	47.59632	100.00000	47.48101			0.00	0	0
<b>Total DLTB03/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB03/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DNG60 On 04/08/2017 Spot Bond			100.00000	62.30336	100.00000	62.18001			0.00	0	0
<b>Total DNG60U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DNG60U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.22715			0.00	0	0
<b>Total DOL003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	102.47644			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>
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.20110			0.00	0	0
<b>Total DOL007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	62.34542			0.00	0	0
<b>Total DOL009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			9.49000	100.77233	9.49000	100.74680			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			9.39500	101.46875	9.39500	101.44344			0.00	0	17,100,000
<b>Total DV22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>17,100,000</b>
<b>Total For DV22</b>									<b>0.00</b>	<b>0</b>	<b>17,100,000</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	16.54046	100.00000	16.50405			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			9.83000	101.64721	9.83000	101.62071			0.00	0	263,700,000
<b>Total DV23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>263,700,000</b>
<b>Total For DV23</b>									<b>0.00</b>	<b>0</b>	<b>263,700,000</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	11.22684	100.00000	11.20213			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	11.22684	100.00000	11.20213			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total DV23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV24 On 18/02/2024 Spot Bond			9.88500	100.05383	9.88500	100.02760			4,942,500,000,000.00	500,000,000	500,000,000
<b>Total DV24 SPOT</b>									<b>4,942,500,000,000.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For DV24</b>									<b>4,942,500,000,000.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	101.05984	9.69000	101.03385			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.05984	9.69000	101.03385			0.00	0	0
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			10.70000	97.03663	10.70000	97.00915			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	101.10383	10.10000	101.07676			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.10383	10.10000	101.07676			0.00	0	0
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01 On 01/12/2016 Spot Bond				100.00000	0.00000	100.57282			0.00	0	0
<b>Total DVC019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02 On 24/02/2017 Spot Bond				100.00000	0.00000	100.79121			0.00	0	0
<b>Total DVC020 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC020</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02 On 24/02/2017 Spot Bond				100.00000	0.00000	104.93387			0.00	0	0
<b>Total DVC021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02 On 16/03/2017 Spot Bond				100.00000	0.00000	100.24661			0.00	0	0
<b>Total DVC023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02 On 16/03/2017 Spot Bond				100.00000	0.00000	104.53418			0.00	0	0
<b>Total DVC024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	100.67129			0.00	0	0
<b>Total DVC25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.89121			0.00	0	0
<b>Total DVF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For DVF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.11049				0.00	0	0
<b>Total DVF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	99.65386				0.00	0	0
<b>Total DVF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	100.78372				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>
E170 On 01/08/2020 Spot Bond			8.43000	118.44851	8.43000	118.42193				0.00	0	10,200,000,000
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,200,000,000</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>10,200,000,000</b>
E170/R On 01/08/2020 Spot Bond			100.00000	19.17579	100.00000	19.13358				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			9.38000	101.14796	9.38000	101.12235				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			9.55000	101.20502	9.55000	101.17895				0.00	0	0
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			9.81500	101.07889	9.81500	101.05214				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			3.02000	105.67329	3.02000	105.64435				0.00	0	0
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	102.15320				0.00	0	0
<b>Total EFS00B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS00B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFS0A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EFS0A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0A: On 28/10/2023 Spot Bond				100.00000	0.00000	101.73991				0.00	0	0
<b>Total EFS0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0C: On 28/10/2023 Spot Bond			100.00000	19.10491	100.00000	19.05863				0.00	0	0
<b>Total EFS0CU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0CU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			2.40000	107.69030	2.40000	107.66273				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	110.33202	2.25000	110.30420				0.00	0	0
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 02/05/2028 Spot Bond			2.47000	130.52861	2.47000	130.49494				0.00	0	2,000,000,000
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
EL29 On 19/11/2029 Spot Bond			2.47000	117.52550	2.47000	117.49519				0.00	0	0
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			2.47000	116.73473	2.47000	116.70463				0.00	0	0
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			2.37000	110.66025	2.37000	110.63198				0.00	0	0
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36 On 31/01/2036 Spot Bond			2.38000	108.12703	2.38000	108.09940				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	110.33202	2.25000	110.30420				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			9.88000	103.87694	9.88000	103.84972				0.00	0	0
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			9.63000	104.36583	9.63000	104.33872				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			10.32000	102.59552	10.32000	102.56748				0.00	0	0
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			10.48500	94.51423	10.48500	98.07285				0.00	0	0
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			10.75000	104.22375	10.75000	104.37876				0.00	0	2,999,999,700
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,999,999,700</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>2,999,999,700</b>
EMM06 On 23/06/2025 Spot Bond			10.42000	101.72443	10.42000	102.10172				0.00	0	0
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.72291				0.00	0	0
<b>Total EPF002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	101.24834				0.00	0	0
<b>Total EPF004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	101.20757				0.00	0	0
<b>Total EPF005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	100.95045				0.00	0	0
<b>Total EPF006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	100.62646				0.00	0	0
<b>Total EPF007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF008 On 12/09/2019 Spot Bond				100.00000	0.00000	100.38117				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>
EPF01U On 01/09/2018 Spot Bond			100.00000	22.40699	100.00000	22.35211				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	9.17790	100.00000	9.15542				0.00	0	0
<b>Total EPF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EPF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC2 On 04/11/2016 Spot Bond				100.00000	0.00000	101.27042				0.00	0	0
<b>Total EPFC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC2 On 22/02/2017 Spot Bond				100.00000	0.00000	100.85299				0.00	0	0
<b>Total EPFC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC2 On 04/11/2016 Spot Bond				100.00000	0.00000	101.21542				0.00	0	0
<b>Total EPFC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC2 On 06/03/2017 Spot Bond				100.00000	0.00000	100.82682				0.00	0	0
<b>Total EPFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC2 On 06/09/2017 Spot Bond				100.00000	0.00000	100.84222				0.00	0	0
<b>Total EPFC27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.02581				0.00	0	0
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2017 Spot Bond			100.00000	65.65183	100.00000	65.49278				0.00	0	0
<b>Total EQS05/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	98.70846				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			12.59000	98.73395	12.59000	98.70102				0.00	0	0
<b>Total EQS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	97.85276				0.00	0	0
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond			100.00000	24.10777	100.00000	24.04937				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	24.21030	100.00000	24.15165				0.00	0	0
<b>Total EQS08A/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.37946				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EQS09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.04519				0.00	0	0
<b>Total ERS3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.05198				0.00	0	0
<b>Total ERS3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.10056				0.00	0	0
<b>Total ERS3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.16124				0.00	0	0
<b>Total ERS3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERSA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900				0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERSA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.00659				0.00	0	0
<b>Total ERSA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERSA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.99436				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ERSA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.96775				0.00	0	0
<b>Total ERSA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERSA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	101.00656				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 17/11/2025 Spot Bond				100.00000	0.00000	101.04416				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 17/11/2025 Spot Bond				100.00000	0.00000	101.00820				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 17/11/2025 Spot Bond				100.00000	0.00000	101.03411				0.00	0	0
<b>Total ERSA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES18 On 20/04/2018 Spot Bond			8.23500	105.51714	8.23500	105.49387			7,752,429,000.00	941,400	41,370,470,700	
<b>Total ES18 SPOT</b>									<b>7,752,429,000.00</b>	<b>941,400</b>	<b>41,370,470,700</b>	
<b>Total For ES18</b>									<b>7,752,429,000.00</b>	<b>941,400</b>	<b>41,370,470,700</b>	
ES18/R On 20/04/2018 Spot Bond			9.25000	104.05787	9.25000	104.03216			0.00	0	0	
<b>Total ES18/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES18/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			8.97000	106.63115	8.97000	106.60572			57,213,351,000.00	6,378,300	4,716,664,700	
<b>Total ES23 SPOT</b>									<b>57,213,351,000.00</b>	<b>6,378,300</b>	<b>4,716,664,700</b>	
<b>Total For ES23</b>									<b>57,213,351,000.00</b>	<b>6,378,300</b>	<b>4,716,664,700</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.73850	10.00000	101.71153			0.00	0	0	
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.41500	90.22293	9.41500	90.20026			77,263,256,000.00	8,206,400	20,004,103,200	
<b>Total ES26 SPOT</b>									<b>77,263,256,000.00</b>	<b>8,206,400</b>	<b>20,004,103,200</b>	
<b>Total For ES26</b>									<b>77,263,256,000.00</b>	<b>8,206,400</b>	<b>20,004,103,200</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	99.91588	7.85000	99.89487			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Spot Bond			10.07500	79.52836	10.03000	79.81249			102,148,410,000.00	10,138,800	60,805,069,400
<b>Total ES33 SPOT</b>									<b>102,148,410,000.00</b>	<b>10,138,800</b>	<b>60,805,069,400</b>
<b>Total For ES33</b>									<b>102,148,410,000.00</b>	<b>10,138,800</b>	<b>60,805,069,400</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.26476	7.50000	100.24437			0.00	0	0
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Spot Bond			10.15000	88.64583	10.15000	88.62185			42,191,520,000.00	4,156,800	57,852,078,400
<b>Total ES42 SPOT</b>									<b>42,191,520,000.00</b>	<b>4,156,800</b>	<b>57,852,078,400</b>
<b>Total For ES42</b>									<b>42,191,520,000.00</b>	<b>4,156,800</b>	<b>57,852,078,400</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.61178	8.50000	103.58821			0.00	0	0
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.57615			0.00	0	7,500,000,000
<b>Total EXX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,500,000,000</b>
<b>Total For EXX01</b>									<b>0.00</b>	<b>0</b>	<b>7,500,000,000</b>
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.82707			0.00	0	100,000,000
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FIF01U On 01/11/2018 Spot Bond			100.00000	25.21505	100.00000	25.13633			0.00	0	0
<b>Total FIF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIF02U On 01/11/2018 Spot Bond			100.00000	25.32932	100.00000	25.25023			0.00	0	0
<b>Total FIF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIF03U On 01/11/2018 Spot Bond			100.00000	25.47476	100.00000	25.39522			0.00	0	0
<b>Total FIF03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIF04U On 01/11/2018 Spot Bond			100.00000	25.62019	100.00000	25.54020			0.00	0	0
<b>Total FIF04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.90227			0.00	0	0
<b>Total FIFB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	100.73447			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIFB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.80374				0.00	0	0
<b>Total FIFB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.72680				0.00	0	60,000,000
<b>Total FIFB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For FIFB07</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	100.69056				0.00	0	0
<b>Total FIFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.00007				0.00	0	0
<b>Total FIFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	100.38319				0.00	0	0
<b>Total FIFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	99.78447				0.00	0	0
<b>Total FIFC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	100.49224				0.00	0	0
<b>Total FIFC27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC29 On 06/12/2016 Spot Bond				100.00000	0.00000	100.46326				0.00	0	0
<b>Total FIFC29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	101.05334				0.00	0	0
<b>Total FIFC31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	0.26577	100.00000	0.26513				0.00	0	0
<b>Total FPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPB1U On 20/08/2023 Spot Bond			100.00000	0.26577	100.00000	0.26513				0.00	0	0
<b>Total FPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR002L On 02/08/2023 Spot Bond			100.00000	11.99025	100.00000	11.96121				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FR002U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR003L On 02/08/2023 Spot Bond			100.00000	11.67525	100.00000	11.64697			0.00	0	0
<b>Total FR003U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			9.70000	99.91905	9.70000	99.89319			0.00	0	0
<b>Total FRB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.33679			0.00	0	0
<b>Total FRB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.65091			0.00	0	0
<b>Total FRB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	101.44054			0.00	0	0
<b>Total FRB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.55002			0.00	0	175,000,000
<b>Total FRB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>175,000,000</b>
<b>Total For FRB12</b>									<b>0.00</b>	<b>0</b>	<b>175,000,000</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	96.30242			0.00	0	0
<b>Total FRB13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2026 Spot Bond			10.45000	100.49546	10.45000	101.53438		1,605,120,000,000.00		153,600,000	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRB14 SPOT</b>									<b>1,605,120,000,000.00</b>	<b>153,600,000</b>	<b>0</b>
<b>Total For FRB14</b>									<b>1,605,120,000,000.00</b>	<b>153,600,000</b>	<b>0</b>
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.74443			0.00	0	0
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	102.26550			0.00	0	0
<b>Total FRB16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	102.45117			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	13.31007	100.00000	13.27782			0.00	0	0
<b>Total FRB17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	102.37202			0.00	0	0
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB19 On 14/04/2021 Spot Bond			11.65000	108.01817	11.65000	107.98476			0.00	0	0
<b>Total FRB19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	102.31046			0.00	0	0
<b>Total FRB20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			10.39000	106.34053	10.39000	106.31111			0.00	0	0
<b>Total FRBC21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	100.96102			0.00	0	0
<b>Total FRBC22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			2.35000	142.14139	2.35000	143.05854		141,000,000,000.00	60,000,000	30,000,000	
<b>Total FRBI22 SPOT</b>								<b>141,000,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>	
<b>Total For FRBI22</b>								<b>141,000,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>	
FRBI23 On 07/12/2023 Spot Bond			2.70000	119.88406	2.70000	284.86545		54,000,000,000.00	20,000,000	60,000,000	
<b>Total FRBI23 SPOT</b>								<b>54,000,000,000.00</b>	<b>20,000,000</b>	<b>60,000,000</b>	
<b>Total For FRBI23</b>								<b>54,000,000,000.00</b>	<b>20,000,000</b>	<b>60,000,000</b>	
FRBI25 On 31/01/2025 Spot Bond			2.53500	114.22714	2.53500	121.39104		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			3.57000	90.89897	3.57000	157.37918			0.00	0	3,000,000,000
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
FRBI33 On 07/12/2033 Spot Bond			3.28000	103.28216	3.28000	207.80596		131,200,000,000.00		40,000,000	20,000,000
<b>Total FRBI33 SPOT</b>								<b>131,200,000,000.00</b>		<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For FRBI33</b>								<b>131,200,000,000.00</b>		<b>40,000,000</b>	<b>20,000,000</b>
FRBI46 On 31/03/2046 Spot Bond			3.75000	93.22293	3.75000	92.39978			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>
FRBZ01 On 30/11/2020 Spot Bond			7.19700	74.82972	7.19700	74.34933			0.00	0	0
<b>Total FRBZ01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ02 On 28/10/2024 Spot Bond			9.24500	48.93727	9.24500	48.07405			0.00	0	0
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ03 On 10/12/2024 Spot Bond			9.49000	47.55005	9.49000	46.64302			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>
FRC04U On 15/03/2017 Spot Bond			100.00000	82.35294	100.00000	82.16704			0.00	0	0
<b>Total FRC04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC05U On 13/10/2018 Spot Bond			100.00000	26.97791	100.00000	26.89369			0.00	0	0
<b>Total FRC05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC06U On 31/12/2017 Spot Bond			100.00000	46.40220	100.00000	46.28979			0.00	0	0
<b>Total FRC06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	100.70477			0.00	0	0
<b>Total FRC107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	100.20766			0.00	0	0
<b>Total FRC109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC110 On 20/06/2017 Spot Bond				100.00000	0.00000	100.18325			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.19865				0.00	0	0
<b>Total FRC113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC113 On 20/06/2017 Spot Bond			7.47000	100.16563	7.47000	98.00000				0.00	0	0
<b>Total FRC115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC115 On 20/06/2017 Spot Bond			7.47000	100.16563	7.47000	100.00000				0.00	0	0
<b>Total FRC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	100.19828				0.00	0	0
<b>Total FRC118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.19020				0.00	0	0
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.21235				0.00	0	0
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.19546				0.00	0	0
<b>Total FRC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC124 On 20/09/2017 Spot Bond			6.00000	100.13309	6.00000	100.00000				0.00	0	0
<b>Total FRC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.20602				0.00	0	0
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	100.24764				0.00	0	0
<b>Total FRC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.24112				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC138: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC139: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC140: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC141: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC142: On 20/09/2017 Spot Bond			100.09221	56.45736	100.09221	56.31897				0.00	0	0
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC143: On 20/09/2017 Spot Bond				100.00000	0.00000	100.17978				0.00	0	0
<b>Total FRC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC144: On 20/09/2017 Spot Bond				100.00000	0.00000	104.82348				0.00	0	0
<b>Total FRC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC145: On 20/09/2017 Spot Bond				100.00000	0.00000	100.19478				0.00	0	0
<b>Total FRC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC150: On 20/09/2017 Spot Bond			5.76400	96.82499	5.76400	98.00000				0.00	0	0
<b>Total FRC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC151: On 20/12/2017 Spot Bond				100.00000	0.00000	100.19670				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>
FRC152: On 20/12/2017 Spot Bond				100.00000	0.00000	100.18187				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>
FRC153: On 20/12/2017 Spot Bond				100.00000	0.00000	100.18694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC154: On 20/12/2017 Spot Bond				100.00000	0.00000	100.23654				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>
FRC155: On 20/12/2017 Spot Bond				100.00000	0.00000	100.18413				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>
FRC161: On 14/12/2018 Spot Bond			13.22500	74.99528	13.22500	74.96848				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC162: On 20/03/2018 Spot Bond				100.00000	0.00000	100.17522				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>
FRC163: On 20/03/2018 Spot Bond				100.00000	0.00000	100.17540				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>
FRC166: On 20/03/2018 Spot Bond				100.00000	0.00000	100.24344				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>
FRC167: On 20/06/2018 Spot Bond				100.00000	0.00000	100.11907				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>
FRC168: On 31/01/2025 Spot Bond			3.76500	106.96491	3.76500	110.63180				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>
FRC169: On 20/06/2018 Spot Bond				100.00000	0.00000	100.18888				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>
FRC170: On 20/06/2018 Spot Bond				100.00000	0.00000	100.18888				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC171: On 21/02/2018 Spot Bond				100.00000	0.00000	100.97997				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>
FRC172: On 30/06/2017 Spot Bond				100.00000	0.00000	99.92388				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	100.18888				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				100.00000	0.00000	100.17941				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				100.00000	0.00000	100.17584				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				100.00000	0.00000	101.49880				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				100.00000	0.00000	100.20108				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				100.00000	0.00000	100.42551				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 26/01/2021 Spot Bond				100.00000	0.00000	101.80678				0.00	0	0
<b>Total FRC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	100.22721				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	100.22702				0.00	0	0
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/03/2019 Spot Bond				100.00000	0.00000	100.18709				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/03/2019 Spot Bond				100.00000	0.00000	100.18709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	102.06865				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	102.16642				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.19577				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.83049				0.00	0	0
<b>Total FRC200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.83049				0.00	380,000,000	190,000,000
<b>Total FRC202 SPOT</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
<b>Total For FRC202</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	101.32288				0.00	0	0
<b>Total FRC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 06/05/2017 Spot Bond			8.75000	101.25441	8.75000	101.23060				0.00	0	0
<b>Total FRC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	100.18400				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	11.11879	100.00000	11.09156				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	10.32476	100.00000	10.29947				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	98.63730				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	14.56931	100.00000	14.53363				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	100.19258				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 29/10/2017 Spot Bond			100.00000	64.47550	100.00000	64.31930				0.00	0	0
<b>Total FRC211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/05/2020 Spot Bond				100.00000	0.00000	101.28896				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	11.46752	100.00000	11.43944				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/11/2017 Spot Bond			100.00000	43.95163	100.00000	43.84515				0.00	0	0
<b>Total FRC214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/11/2019 Spot Bond				100.00000	0.00000	101.28892				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 07/11/2017 Spot Bond			100.00000	43.64274	100.00000	43.53702				0.00	0	0
<b>Total FRC216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	101.28622				0.00	0	0
<b>Total FRC217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	101.23062				0.00	0	0
<b>Total FRC218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21(On 04/11/2019 Spot Bond				100.00000	0.00000	101.39785				0.00	0	0
<b>Total FRC219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	101.32447				0.00	0	0
<b>Total FRC220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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			3.16000	137.51150	3.16000	137.47350			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 10/11/2016 Spot Bond				100.00000	0.00000	101.16088			0.00	0	0
<b>Total FRC222 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC222</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.14787			0.00	0	0
<b>Total FRC223 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC223</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.14787			0.00	0	0
<b>Total FRC224 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC224</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.93159			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>
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	99.91804			0.00	0	0
<b>Total FRC229 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC229</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	100.19508			0.00	0	0
<b>Total FRC230 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC230</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	100.02303			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			4.02000	131.85506	4.02000	131.81559			0.00	0	0
<b>Total FRC233 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC233</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	100.27168			0.00	0	0
<b>Total FRC234 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 26/01/2021 Spot Bond				100.00000	0.00000	102.30911			0.00	0	0
<b>Total FRC235 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC235</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	102.27711			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC237 On 19/10/2020 Spot Bond				100.00000	0.00000	105.82583				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>
FRC238 On 08/02/2020 Spot Bond				100.00000	0.00000	102.95190				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>
FRC239 On 19/10/2020 Spot Bond				100.00000	0.00000	107.23648				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>
FRC240 On 19/10/2020 Spot Bond				100.00000	0.00000	107.76248				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>
FRC241 On 08/02/2020 Spot Bond				100.00000	0.00000	101.87457				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>
FRC242 On 08/02/2020 Spot Bond				100.00000	0.00000	101.43998				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>
FRC243 On 19/10/2020 Spot Bond				100.00000	0.00000	103.81902				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>
FRC244 On 08/02/2020 Spot Bond				100.00000	0.00000	104.41450				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>
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	103.78113				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>
FRC246 On 19/10/2020 Spot Bond				100.00000	0.00000	103.04146				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>
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	102.51876				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>
FRC248 On 08/02/2020 Spot Bond				100.00000	0.00000	89.35116				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>



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				100.00000	0.00000	105.19031			0.00	0	0
<b>Total FRC249 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC249</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 19/10/2020 Spot Bond				100.00000	0.00000	85.12784			0.00	0	0
<b>Total FRC250 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC250</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.40343			0.00	0	0
<b>Total FRC46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.60785			0.00	0	0
<b>Total FRC61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			3.69000	111.43837	3.69000	133.95443			0.00	0	0
<b>Total FRC66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			3.74000	104.36483	3.74000	133.62782			0.00	0	0
<b>Total FRC69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			3.72000	102.57742	3.72000	133.75836			0.00	0	0
<b>Total FRC71 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			4.11000	100.24403	4.11000	139.73667			0.00	0	0
<b>Total FRC72 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.77688			0.00	0	0
<b>Total FRC76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.17567			0.00	0	0
<b>Total FRC83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.19632			0.00	0	0
<b>Total FRC84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.22402			0.00	0	0
<b>Total FRC86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.21692			0.00	0	0
<b>Total FRC87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.19144			0.00	0	0
<b>Total FRC94A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.19125			0.00	0	0
<b>Total FRC96A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC96A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	101.95563			0.00	0	0
<b>Total FRD013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01 On 22/12/2018 Spot Bond			100.00000	19.79297	100.00000	19.74449			0.00	0	0
<b>Total FRD01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD09 On 26/06/2017 Spot Bond			100.00000	54.96934	100.00000	54.83472			0.00	0	0
<b>Total FRD09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD11 On 08/11/2016 Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0
<b>Total FRD11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD13 On 31/12/2019 Spot Bond			100.00000	15.23434	100.00000	15.19743			0.00	0	0
<b>Total FRD13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.42344			0.00	0	0
<b>Total FRJ17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.57686			0.00	0	0
<b>Total FRJ18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.92074			0.00	0	0
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.76320			0.00	0	0
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.09340			0.00	0	150,000,000
<b>Total FRJ21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For FRJ21</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.04194			0.00	0	5,000,000,000
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
FRS01U On 13/05/2021 Spot Bond			100.00000	4.03705	100.00000	4.02928			0.00	0	0
<b>Total FRS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS02U On 13/05/2021 Spot Bond			100.00000	4.03705	100.00000	4.02928			0.00	0	0
<b>Total FRS02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS100 On 15/01/2024 Spot Bond			2.18800	85.38887	2.18800	114.36461			0.00	0	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 31/01/2038 Spot Bond			2.50000	111.92971	2.50000	121.29515			0.00	0	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.60163			0.00	0	0
<b>Total FRS102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond			10.38000	101.88325	10.38000	101.85488			0.00	0	0
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 23/01/2024 Spot Bond			10.38000	101.88325	10.38000	101.85488			0.00	0	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 31/01/2038 Spot Bond			2.64000	109.17750	2.64000	118.50095			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			2.72000	223.46414	2.72000	223.40490			0.00	0	0
<b>Total FRS109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 31/01/2038 Spot Bond			2.61000	119.12438	2.61000	119.09318			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS112 On 07/12/2033 Spot Bond			2.75000	222.59287	2.75000	222.53368			0.00	0	0
<b>Total FRS112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.80982			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			3.02000	117.04618	3.02000	117.01426			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>
FRS115 On 31/03/2038 Spot Bond			2.80500	115.33659	2.80500	115.30579			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			2.80500	115.33659	2.80500	115.30579			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			2.87000	121.41590	2.87000	219.08998			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			2.92000	217.73326	2.92000	217.67435			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			2.55000	106.18164	2.55000	106.15403			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			2.95000	171.18323	2.95000	216.83034			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			3.71500	99.35482	3.71500	99.43557			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			3.27000	102.97987	3.27000	162.06432			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			3.53000	89.44550	3.53000	102.43641			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS129 On 31/03/2028 Spot Bond			3.26000	103.10839	3.26000	162.22323			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 11/11/2016 Spot Bond			100.00000	89.24205	100.00000	89.02439			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			3.32000	161.31782	3.32000	161.27246			0.00	0	0
<b>Total FRS131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS132 On 07/12/2033 Spot Bond			3.46000	202.42562	3.46000	203.07821			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>
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	84.44771			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>
FRS134 On 31/01/2038 Spot Bond			3.46000	90.15217	3.46000	103.60050			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>
FRS135 On 31/01/2038 Spot Bond			3.71500	86.47582	3.71500	99.43557			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>
FRS136 On 31/01/2038 Spot Bond			3.24000	93.23820	3.24000	107.36495			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>
FRS137 On 31/03/2028 Spot Bond			3.13000	164.35069	3.13000	164.30532			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>
FRS138 On 07/12/2033 Spot Bond			3.23000	209.20157	3.23000	209.14323			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>
FRS141 On 03/10/2016 Spot Bond				100.00000	0.00000	107.41356			0.00	0	0
<b>Total FRS141 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS141</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS142 On 31/03/2028 Spot Bond			3.26000	162.26857	3.26000	162.22323			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS141 On 31/03/2028 Spot Bond			3.26000	162.26857	3.26000	162.22323			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>
FRS142 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS144 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS144</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS143 On 31/03/2028 Spot Bond			3.55000	94.87862	3.55000	157.68665			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>
FRS144 On 31/01/2025 Spot Bond			3.32000	114.42782	3.32000	114.39569			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>
FRS145 On 31/01/2022 Spot Bond			2.86000	139.54983	2.86000	139.51238			0.00	0	0
<b>Total FRS147 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS146 On 06/05/2021 Spot Bond				100.00000	0.00000	84.13400			0.00	0	0
<b>Total FRS148 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS148</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS147 On 31/03/2028 Spot Bond			3.61000	156.80135	3.61000	156.76632			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>
FRS150 On 31/03/2028 Spot Bond			3.65000	156.19022	3.65000	156.15622			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>
FRS151 On 31/01/2025 Spot Bond			3.29000	114.68667	3.29000	114.65456			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>
FRS152 On 31/03/2028 Spot Bond			3.62000	156.64387	3.62000	156.61355			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>
FRS153 On 31/03/2028 Spot Bond			3.66000	156.00684	3.66000	156.00412			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>
FRS154 On 08/08/2017 Spot Bond				100.00000	0.00000	101.13277			0.00	0	0
<b>Total FRS154 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS154</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS155 On 19/09/2017 Spot Bond				100.00000	0.00000	100.17883			0.00	0	0
<b>Total FRS155 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS155</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS156 On 03/10/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FRS156 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS156</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.46000	121.61920	2.46000	288.99034			0.00	0	0
<b>Total FRS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			2.35000	122.42452	2.35000	290.90480			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			3.07000	117.26683	3.07000	278.64370			0.00	0	0
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			2.82000	100.09405	2.82000	139.78683			0.00	0	0
<b>Total FRS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.54942			0.00	0	0
<b>Total FRS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			2.35000	143.09499	2.35000	143.05854			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>
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	102.06590			0.00	0	0
<b>Total FRS59 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.36839			0.00	0	0
<b>Total FRS62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			2.48000	118.41734	2.48000	118.38678			0.00	0	0
<b>Total FRS64 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS69 On 31/05/2017 Spot Bond			104.97509	58.50541	104.97509	58.35577			0.00	0	0
<b>Total FRS69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73 On 12/06/2017 Spot Bond			101.07593	59.79133	101.07593	59.64349			0.00	0	0
<b>Total FRS73 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS73</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS74 On 14/06/2017 Spot Bond			100.44759	55.85640	100.44759	55.71906			0.00	0	0
<b>Total FRS74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS76 On 18/06/2017 Spot Bond			100.76967	58.33631	100.76967	58.19245			0.00	0	0
<b>Total FRS76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS81 On 30/10/2042 Spot Bond			2.24000	126.21679	2.24000	126.18498			0.00	0	0
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			2.48000	96.72314	2.48000	121.89885			0.00	0	0
<b>Total FRS85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.37240			0.00	0	0
<b>Total FRS86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			2.51000	96.50320	2.51000	121.62157			0.00	0	0
<b>Total FRS87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.80103			0.00	0	0
<b>Total FRS88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			2.55000	120.96502	2.55000	287.43516			0.00	0	0
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.24129			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.73861			0.00	0	0
<b>Total FRS96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX17 On 15/09/2017 Spot Bond			8.22500	100.54955	8.22500	100.52716			0.00	0	0
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			8.39000	107.77898	8.39000	107.75478			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			8.79000	103.87137	8.79000	103.84710			0.00	0	114,000,000
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>114,000,000</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>114,000,000</b>
FRX20 On 01/10/2020 Spot Bond			9.02000	99.03827	9.02000	99.01440			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			9.69500	91.44750	9.69500	91.42359			0.00	0	0
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			9.82000	108.35525	9.82000	108.32686			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			10.19000	95.65700	10.19000	95.63103			0.00	0	500,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRX30 On 31/01/2030 Spot Bond			10.36000	97.17883	10.36000	97.15216		1,657,600,000,000.00		160,000,000	80,000,000
<b>Total FRX30 SPOT</b>								<b>1,657,600,000,000.00</b>		<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For FRX30</b>								<b>1,657,600,000,000.00</b>		<b>160,000,000</b>	<b>80,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.42000	94.17774	10.42000	94.15175		6,252,000,000,000.00		600,000,000	440,000,000
<b>Total FRX31 SPOT</b>								<b>6,252,000,000,000.00</b>		<b>600,000,000</b>	<b>440,000,000</b>
<b>Total For FRX31</b>								<b>6,252,000,000,000.00</b>		<b>600,000,000</b>	<b>440,000,000</b>
FRX45 On 14/04/2045 Spot Bond			10.57500	80.57758	10.57500	80.55490			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.16159			0.00	0	0
<b>Total FS1A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.16626			0.00	0	0
<b>Total FS1A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.62354			0.00	0	0
<b>Total FS1B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.17941			0.00	0	0
<b>Total FS1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.20378			0.00	0	0
<b>Total FS1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.83220			0.00	0	0
<b>Total FS2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.74179			0.00	0	0
<b>Total FS2A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.85850			0.00	0	50,000,000
<b>Total FS2A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For FS2A5</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.88770			0.00	0	0
<b>Total FS2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.91203			0.00	0	0
<b>Total FS2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.01898			0.00	0	0
<b>Total FS2D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A3L On 20/02/2020 Spot Bond			100.00000	6.04298	100.00000	6.02834			0.00	0	0
<b>Total FS3A3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS3A4L On 20/02/2022 Spot Bond			100.00000	1.01384	100.00000	1.01139			0.00	0	0
<b>Total FS3A4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS3A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS3B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS3C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS3D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A1L On 20/03/2018 Spot Bond			100.00000	33.41716	100.00000	33.33531			0.00	0	0
<b>Total FS4A1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A2L On 20/03/2020 Spot Bond			100.00000	5.60647	100.00000	5.59274			0.00	0	0
<b>Total FS4A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.94061	100.00000	0.93831			0.00	0	0
<b>Total FS4A3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS4A4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS4A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS4B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS4C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS4D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A1L On 20/04/2019 Spot Bond			100.00000	10.79152	100.00000	10.75783			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	1.92066	100.00000	1.91466			0.00	0	0
<b>Total FS5A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.34184	100.00000	0.34077			0.00	0	0
<b>Total FS5A3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A4L On 20/02/2021 Spot Bond			100.00000	2.66849	100.00000	2.66203			0.00	0	0
<b>Total FS5A4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total FS5A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5B1L On 20/02/2021 Spot Bond			100.00000	2.95705	100.00000	2.94782			0.00	0	0
<b>Total FS5B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5C1L On 20/02/2021 Spot Bond			100.00000	2.95705	100.00000	2.94782			0.00	0	0
<b>Total FS5C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1L On 20/02/2021 Spot Bond			100.00000	2.95705	100.00000	2.94782			0.00	0	0
<b>Total FS5D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/02/2021 Spot Bond			100.00000	2.95705	100.00000	2.94782			0.00	0	0
<b>Total FS5E1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	101.94757			0.00	0	0
<b>Total GBL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GFC04 On 11/04/2017 Spot Bond			9.72500	104.27576	9.72500	104.24870			0.00	0	0
<b>Total GFC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.78576				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 25/02/2042 Spot Bond				100.00000	0.00000	100.80808				0.00	0	0
<b>Total GH31A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.81698				0.00	0	0
<b>Total GH31A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.87480				0.00	0	0
<b>Total GH31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	100.94588				0.00	0	0
<b>Total GH31C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.99026				0.00	0	0
<b>Total GH31D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GH41U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH41U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GOVEX1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GPT38 On 29/11/2016 Spot Bond				100.00000	0.00000	100.68138				0.00	0	0
<b>Total GPT38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	13.25060	100.00000	13.21814				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	39.66363	100.00000	39.56649				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	21.20458	100.00000	21.15264				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB04 On 15/05/2020 Spot Bond			100.00000	12.09996	100.00000	12.07065			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	19.18295	100.00000	19.12240			0.00	0	0
<b>Total GRB05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB06 On 10/06/2020 Spot Bond			100.00000	14.52420	100.00000	14.47835			0.00	0	0
<b>Total GRB06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB07 On 31/01/2022 Spot Bond			100.00000	2.16136	100.00000	2.15500			0.00	0	0
<b>Total GRB07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB09 On 31/01/2017 Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0
<b>Total GRB09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB10 On 31/07/2017 Spot Bond			100.00000	50.66938	100.00000	50.55693			0.00	0	0
<b>Total GRB10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB11 On 31/01/2018 Spot Bond			100.00000	34.58181	100.00000	34.47995			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	31.63664	100.00000	31.60151			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	17.29090	100.00000	17.23998			0.00	0	0
<b>Total GRB13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB14 On 31/07/2019 Spot Bond			100.00000	14.06073	100.00000	14.04512			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	8.64545	100.00000	8.61999			0.00	0	0
<b>Total GRB15U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB15U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB16 On 31/07/2020 Spot Bond			100.00000	6.24921	100.00000	6.24227			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB17 On 29/01/2021 Spot Bond			100.00000	4.33478	100.00000	4.32190			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	2.78051	100.00000	2.77743			0.00	0	0
<b>Total GRB18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB19 On 31/01/2022 Spot Bond			100.00000	2.16136	100.00000	2.15500			0.00	0	0
<b>Total GRB19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total GRDB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total GRDC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total GRH1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.81522			0.00	0	90,000,000
<b>Total GRH1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For GRH1A3</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.63359			0.00	0	0
<b>Total GRH1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.72061			0.00	0	0
<b>Total GRH1C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total GRH1YU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1YU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.36916			0.00	0	0
<b>Total GRT06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.92157			0.00	0	80,000,000
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For GRT07</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</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
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.02267				0.00	0	0
<b>Total GRT08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.89912				0.00	0	40,000,000
<b>Total GRT09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For GRT09</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.06176				0.00	0	0
<b>Total GRT10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	101.05117				0.00	0	0
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.02329				0.00	400,000,000	200,000,000
<b>Total GRT12 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For GRT12</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.30997				0.00	0	0
<b>Total GRT13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	100.30186				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>
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIS04 On 05/12/2016 Spot Bond				100.00000	0.00000	100.48602				0.00	0	0
<b>Total GSIS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GSIZ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIZ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	107.04795				0.00	0	0
<b>Total HC1M1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC1M1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC1M2 On 30/08/2017 Spot Bond				100.00000	0.00000	101.95205				0.00	0	0
<b>Total HC1M2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC1M2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.84120			0.00	0	0
<b>Total HCH01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HCH01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HCH01.On 25/10/2016 Spot Bond			100.00000	95.54294	100.00000	95.29983			0.00	0	0
<b>Total HCH01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HCH01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HIL01U On 21/11/2019 Spot Bond			100.00000	13.88634	100.00000	13.85271			0.00	0	0
<b>Total HIL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.34424			0.00	0	0
<b>Total HILB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.36554			0.00	0	0
<b>Total HILB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.31020			0.00	0	320,000,000
<b>Total HILB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
<b>Total For HILB04</b>									<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	101.94425			0.00	0	0
<b>Total HILB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	101.96530			0.00	0	0
<b>Total HILB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	101.98879			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>
HILC30 On 14/10/2016 Spot Bond				100.00000	0.00000	103.78616			0.00	0	0
<b>Total HILC30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total HM1B5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total HM1B6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.25537	100.00000	10.23051				0.00	0	0
<b>Total HM1B8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B9 On 19/07/2048 Spot Bond			100.00000	10.25537	100.00000	10.23051				0.00	0	0
<b>Total HM1B9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.87902	100.00000	10.85267				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	10.87902	100.00000	10.85267				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	11.68087	100.00000	11.65257				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	11.68087	100.00000	11.65257				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	12.66091	100.00000	12.63024				0.00	0	0
<b>Total HM1E4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1E4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1E2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1F2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1G2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.25276				0.00	0	0
<b>Total HPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900				0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF05 On 17/02/2017 Spot Bond			9.51500	101.19890	9.51500	101.17346				0.00	0	0
<b>Total HPF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.00926				0.00	0	0
<b>Total HPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.95586				0.00	0	0
<b>Total HPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	102.10901				0.00	0	0
<b>Total HPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	101.93565				0.00	0	0
<b>Total HPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			8.63000	105.13635	8.63000	105.11221				0.00	0	6,290,000,000
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,290,000,000</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>6,290,000,000</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	15.11407	100.00000	15.08080				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2023 Spot Bond			2.35000	122.42452	2.35000	290.90480			0.00	0	12,500,000,000
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,500,000,000</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>12,500,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			2.21000	126.22186	2.21000	299.92913			0.00	0	0
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 28/02/2033 Spot Bond			2.53000	102.03519	2.53000	102.00859			0.00	0	0
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2034 Spot Bond			10.15500	94.06863	10.15500	94.04331			0.00	0	6,170,000,000
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,170,000,000</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>6,170,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.53435	100.00000	10.51116			0.00	0	0
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2035 Spot Bond			10.16500	93.84680	10.16500	93.82151			0.00	0	0
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.53433	100.00000	10.51113			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>
HWF02 On 30/09/2016 Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0
<b>Total HWF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF05 On 09/10/2016 Spot Bond			100.00000	98.57719	100.00000	98.31570			0.00	0	0
<b>Total HWF05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF06 On 20/11/2016 Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0
<b>Total HWF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	101.79425			0.00	0	0
<b>Total HWF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	100.19346			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWY02 On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900			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			1.87000	127.72416	1.87000	127.69327		9,741,578,000,000.00	5,209,400,000	28,435,500,000	
<b>Total I2025 SPOT</b>								<b>9,741,578,000,000.00</b>	<b>5,209,400,000</b>	<b>28,435,500,000</b>	
<b>Total For I2025</b>								<b>9,741,578,000,000.00</b>	<b>5,209,400,000</b>	<b>28,435,500,000</b>	
I2029 On 31/03/2029 Spot Bond			1.96000	99.84304	1.96000	99.83794		96,236,000,000,000.00	49,100,000,000	37,200,000,000	
<b>Total I2029 SPOT</b>								<b>96,236,000,000,000.00</b>	<b>49,100,000,000</b>	<b>37,200,000,000</b>	
<b>Total For I2029</b>								<b>96,236,000,000,000.00</b>	<b>49,100,000,000</b>	<b>37,200,000,000</b>	
I2033 On 28/02/2033 Spot Bond			1.90000	107.24430	1.90000	107.21818		43,019,040,000,000.00	22,641,600,000	19,683,300,000	
<b>Total I2033 SPOT</b>								<b>43,019,040,000,000.00</b>	<b>22,641,600,000</b>	<b>19,683,300,000</b>	
<b>Total For I2033</b>								<b>43,019,040,000,000.00</b>	<b>22,641,600,000</b>	<b>19,683,300,000</b>	
I2038 On 31/01/2038 Spot Bond			1.88000	134.68237	1.88000	134.64976		114,753,625,688,000.00	61,039,162,600	161,288,414,700	
<b>Total I2038 SPOT</b>								<b>114,753,625,688,000.00</b>	<b>61,039,162,600</b>	<b>161,288,414,700</b>	
<b>Total For I2038</b>								<b>114,753,625,688,000.00</b>	<b>61,039,162,600</b>	<b>161,288,414,700</b>	
I2046 On 31/03/2046 Spot Bond			1.98000	132.55434	1.98000	132.52186		248,292,000,000.00	125,400,000	107,554,500,000	
<b>Total I2046 SPOT</b>								<b>248,292,000,000.00</b>	<b>125,400,000</b>	<b>107,554,500,000</b>	
<b>Total For I2046</b>								<b>248,292,000,000.00</b>	<b>125,400,000</b>	<b>107,554,500,000</b>	
I2050 On 31/12/2050 Spot Bond			1.99000	142.61089	2.00000	142.24043		130,549,572,000,000.00	65,602,800,000	109,835,751,500	
<b>Total I2050 SPOT</b>								<b>130,549,572,000,000.00</b>	<b>65,602,800,000</b>	<b>109,835,751,500</b>	
<b>Total For I2050</b>								<b>130,549,572,000,000.00</b>	<b>65,602,800,000</b>	<b>109,835,751,500</b>	
IBL22 On 15/03/2018 Spot Bond			8.38500	102.52087	8.38500	102.49761		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>	
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.31014		0.00	0	0	
<b>Total IBL33 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL33</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL34 On 31/01/2017 Spot Bond			3.65000	100.00000	3.65000	139.95579		0.00	0	0	
<b>Total IBL34 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL34</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			2.42000	102.08279	2.42000	142.56574		0.00	0	0	
<b>Total IBL36 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL36</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.02859		0.00	0	0	
<b>Total IBL38 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL38</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL39 On 02/04/2018 Spot Bond			8.50500	100.26773	8.50500	100.24491			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	100.62107			0.00	0	0
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900			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			9.02000	100.12280	9.02000	100.09867			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			9.41000	95.45558	9.41000	95.43173			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			8.89500	97.76066	8.89500	97.73741			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	99.91428	7.34000	99.89460			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			9.40000	100.43756	9.40000	100.41249			0.00	0	0
<b>Total IBL50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.75254			0.00	0	220,000,000
<b>Total IBL53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
<b>Total For IBL53</b>									<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
IBL55 On 31/07/2018 Spot Bond			8.80000	100.13244	8.80000	100.10901			0.00	0	0
<b>Total IBL55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.45718			0.00	0	0
<b>Total IBL56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.98588			0.00	0	0
<b>Total IBL57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL58 On 13/02/2017 Spot Bond			8.15500	101.14154	8.15500	101.11963				0.00	0	0
<b>Total IBL58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL59 On 17/02/2019 Spot Bond			8.76000	101.98411	8.76000	101.96036				0.00	0	0
<b>Total IBL59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			9.91500	102.89985	9.91500	102.87279				0.00	0	0
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.84948				0.00	0	0
<b>Total IBL61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.46808				0.00	0	0
<b>Total IBL62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.31376				0.00	0	0
<b>Total IBL63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.40261				0.00	0	170,000,000
<b>Total IBL64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
<b>Total For IBL64</b>										<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.44314				0.00	0	0
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.29551				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			3.15000	137.57890	3.15000	137.54091				0.00	0	0
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	99.95544				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	32.32774	100.00000	32.24942				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.11726				0.00	0	0
<b>Total IBL73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.97047				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				105.10767	0.00000	100.80361				0.00	0	0
<b>Total IBL76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	100.82586				0.00	0	0
<b>Total IBL77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			9.96500	103.72597	9.96500	103.69856				0.00	0	0
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL79 On 27/01/2019 Spot Bond			8.59000	104.60812	8.59000	104.58421				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	23.89481	100.00000	23.83692				0.00	0	0
<b>Total IBL80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL81U On 02/02/2021 Spot Bond			100.00000	12.44377	100.00000	12.41363				0.00	0	0
<b>Total IBL81U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL81U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	101.50942				0.00	0	0
<b>Total IBL82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	100.02129				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	18.59046	100.00000	18.53242				0.00	0	0
<b>Total IBL84U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL84U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	100.88785				0.00	6,000,000,000	2,000,000,000
<b>Total IBL85 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For IBL85</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>2,000,000,000</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
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	100.91696			0.00	0	0
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL87 On 20/05/2019 Spot Bond			8.89000	105.43647	8.89000	105.41154			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			9.39000	107.08588	9.39000	107.05918			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	15.84929	100.00000	15.81441			0.00	0	0
<b>Total IBL88/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	100.84157			0.00	0	0
<b>Total IBL89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL90U On 20/05/2019 Spot Bond			100.00000	20.53257	100.00000	20.46846			0.00	0	0
<b>Total IBL90U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL90U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	100.61701			0.00	0	170,000,000
<b>Total IBL91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
<b>Total For IBL91</b>									<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	101.91125			0.00	0	0
<b>Total IBL92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	100.65846			0.00	0	0
<b>Total IBL93 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL93</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	100.53466			0.00	0	0
<b>Total IBL94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	100.37899			0.00	0	0
<b>Total IBL95 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL95</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	100.14477			0.00	0	2,500,000,000
<b>Total IBL96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For IBL96</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC01L On 08/11/2026 Spot Bond			100.00000	0.02747	100.00000	0.02741			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>
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.53043			0.00	0	0
<b>Total IDCG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.31917			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			9.71000	99.09857	9.71000	99.07290			0.00	0	0
<b>Total IDCG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.75962			0.00	0	0
<b>Total IDCG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	97.88660			0.00	0	0
<b>Total IDCG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			10.37000	98.82963	10.37000	98.80248			0.00	0	0
<b>Total IDCG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.06159			0.00	0	0
<b>Total IDCG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			11.15000	105.06478	11.15000	105.04730			0.00	0	0
<b>Total IDCG08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.77441	5.00000	100.76084			0.00	0	0
<b>Total IDCP03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	102.20997	5.00000	102.19618			0.00	0	0
<b>Total IDCP04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.15328	4.00000	100.14233			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.79050	4.00000	101.77949			0.00	0	0
<b>Total IDCP06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			8.77000	102.31023	8.77000	102.28623			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			8.10000	106.44827	8.10000	106.45578			0.00	0	0
<b>Total IFC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	7.55036	100.00000	7.53187			0.00	0	0
<b>Total IKH1D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN269U On 25/07/2017 Spot Bond			100.00000	59.94307	100.00000	59.79786			0.00	0	0
<b>Total IN269U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN269U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN272U On 10/11/2017 Spot Bond			100.00000	42.26100	100.00000	42.15861			0.00	0	0
<b>Total IN272U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN272U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN276U On 30/06/2021 Spot Bond			100.00000	3.88540	100.00000	3.87805			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	9.59398	100.00000	9.57074			0.00	0	0
<b>Total IN277U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN277U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN281U On 28/11/2019 Spot Bond			100.00000	13.45899	100.00000	13.42638			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	18.44497	100.00000	18.40029			0.00	0	0
<b>Total IN286U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN286U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN289U On 30/06/2025 Spot Bond			100.00000	10.10005	100.00000	10.07770			0.00	0	0
<b>Total IN289U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN289U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN290U On 31/12/2016 Spot Bond			100.00000	99.45945	100.00000	99.19138			0.00	0	0
<b>Total IN290U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN290U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN306U On 24/06/2020 Spot Bond			100.00000	11.33992	100.00000	11.31216			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	21.81760	100.00000	21.76417			0.00	0	0
<b>Total IN313U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN313U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN317U On 20/12/2016 Spot Bond			100.00000	84.51584	100.00000	84.32760			0.00	0	0
<b>Total IN317U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN317U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN318U On 25/06/2017 Spot Bond			100.00000	60.33412	100.00000	60.19683			0.00	0	0
<b>Total IN318U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN318U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN319U On 20/12/2017 Spot Bond			100.00000	43.31391	100.00000	43.21535			0.00	0	0
<b>Total IN319U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN319U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN324U On 01/03/2017 Spot Bond			100.00000	86.77785	100.00000	86.57558			0.00	0	0
<b>Total IN324U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN324U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	12.32942	100.00000	12.29955			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	12.23761	100.00000	12.20764			0.00	0	0
<b>Total IN329U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN330U On 18/04/2017 Spot Bond			100.00000	65.38423	100.00000	65.18442			0.00	0	0
<b>Total IN330U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN330U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN331U On 04/12/2019 Spot Bond			100.00000	14.85119	100.00000	14.80431			0.00	0	0
<b>Total IN331U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN331U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN332U On 04/12/2019 Spot Bond			100.00000	6.07524	100.00000	6.05607			0.00	0	0
<b>Total IN332U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN332U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN333U On 28/02/2017 Spot Bond			100.00000	77.43942	100.00000	77.12716			0.00	0	0
<b>Total IN333U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN333U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN334U On 21/09/2021 Spot Bond			100.00000	12.08390	100.00000	12.03018				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>
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.03529				0.00	0	0
<b>Total ING132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.46756				0.00	0	0
<b>Total ING138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	99.91265	6.50000	103.14178				0.00	0	0
<b>Total ING153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	87.10909				0.00	0	0
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900				0.00	0	0
<b>Total ING211/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.03244				0.00	0	0
<b>Total ING228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.53902				0.00	0	0
<b>Total ING232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.46947				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	102.09839				0.00	0	0
<b>Total INLV02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	101.51457				0.00	0	0
<b>Total INLV03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV04 On 11/02/2021 Spot Bond			11.95000	104.35974	11.95000	104.32683				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01/J On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900			0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.88512			0.00	0	0
<b>Total IPF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF06 On 13/04/2017 Spot Bond			8.45000	104.21382	8.45000	104.19025			0.00	0	0
<b>Total IPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.01128			0.00	0	0
<b>Total IPF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	99.86205			0.00	0	0
<b>Total IPF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	99.86020			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>
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.80051			0.00	0	0
<b>Total IPF10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.80628			0.00	0	0
<b>Total IPF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	100.55430			0.00	0	0
<b>Total IPF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.19504			0.00	0	0
<b>Total IPF14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	100.20043			0.00	0	0
<b>Total IPF15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	100.20366			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.02182				0.00	0	0
<b>Total IPF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.02318				0.00	0	0
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	100.02454				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>
IPFC11 On 28/10/2016 Spot Bond				100.00000	0.00000	101.28219				0.00	0	0
<b>Total IPFC11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			9.78000	101.81098	9.78000	101.78457				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>
IPL6 On 28/09/2017 Spot Bond			8.83500	100.88588	8.83500	100.86218				0.00	0	10,000,000
<b>Total IPL6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IPL6</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	49.87778	100.00000	49.76799				0.00	0	0
<b>Total IPL6/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL6/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	99.81727				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	32.19898	100.00000	32.12097				0.00	0	0
<b>Total IPL7/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL7/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.28999				0.00	0	0
<b>Total IPL8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	12.70315	100.00000	12.67237				0.00	0	0
<b>Total IPL8/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.63318				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	100.79405			0.00	0	160,000,000
<b>Total IV015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
<b>Total For IV015</b>									<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.58833			0.00	0	0
<b>Total IV016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017 On 31/01/2022 Spot Bond			3.45000	97.05118	3.45000	135.53501		1,242,000,000,000.00		360,000,000	360,000,000
<b>Total IV017 SPOT</b>								<b>1,242,000,000,000.00</b>		<b>360,000,000</b>	<b>360,000,000</b>
<b>Total For IV017</b>								<b>1,242,000,000,000.00</b>		<b>360,000,000</b>	<b>360,000,000</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.43885	2.75000	100.43140			0.00	0	0
<b>Total IV017/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			3.82000	153.63876	3.82000	153.59350			0.00	0	0
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	99.84721			0.00	0	0
<b>Total IV022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	102.11676			0.00	0	0
<b>Total IV023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.79696			0.00	0	0
<b>Total IV024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	98.40304			0.00	0	0
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	98.44682			0.00	0	0
<b>Total IV026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030 On 31/01/2025 Spot Bond			3.87000	108.84610	3.87000	109.76412			0.00	0	0
<b>Total IV030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			3.87000	108.75536	3.87000	109.76412			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.42771				0.00	0	0
<b>Total IV031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.97156				0.00	0	0
<b>Total IV032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	101.50189				0.00	0	0
<b>Total IV033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV034 On 11/02/2021 Spot Bond			11.65000	104.33978	11.65000	104.30769				0.00	0	0
<b>Total IV034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	99.68682				0.00	0	0
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	102.13743				0.00	0	0
<b>Total IV036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV038 On 23/09/2021 Spot Bond			100.00000	13.43689	100.00000	1.76534		500,000,000,000,000.00		35,000,000,000	35,350,000,000	
<b>Total IV038 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>35,000,000,000</b>	<b>35,350,000,000</b>	
<b>Total For IV038</b>								<b>10,000,000,000,000.00</b>		<b>35,000,000,000</b>	<b>35,350,000,000</b>	
IV057U On 14/07/2018 Spot Bond			100.00000	25.21657	100.00000	25.15548				0.00	0	0
<b>Total IV057U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV057U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			10.55000	110.16169	10.55000	110.13091				0.00	0	0
<b>Total IV08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	102.82989				0.00	0	0
<b>Total IV09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			3.92000	152.15386	3.92000	152.10864				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>
IVA638 On 26/09/2016 Spot Bond			7.65000	99.95810	7.65000	99.97905				0.00	0	0
<b>Total IVA638 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA638</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA640 On 06/10/2016 Spot Bond			7.65000	99.83261	7.65000	99.70743			0.00	0	0
<b>Total IVA640 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA640</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA641 On 13/10/2016 Spot Bond			7.65000	99.68660	7.65000	99.56179			0.00	0	0
<b>Total IVA641 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA641</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA644 On 03/11/2016 Spot Bond			7.75000	99.24141	7.75000	99.11610			0.00	0	0
<b>Total IVA644 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA644</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA645 On 10/11/2016 Spot Bond			7.75000	99.09525	7.75000	98.97030			0.00	0	0
<b>Total IVA645 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA645</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA646 On 17/11/2016 Spot Bond			7.75000	98.94951	7.75000	98.82493			0.00	0	0
<b>Total IVA646 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA646</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA647 On 28/11/2016 Spot Bond			7.85000	98.70507	7.85000	98.57951			0.00	0	0
<b>Total IVA647 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA647</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA648 On 01/12/2016 Spot Bond			7.85000	98.64225	7.85000	98.51685			0.00	0	0
<b>Total IVA648 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA648</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA649 On 08/12/2016 Spot Bond			7.85000	98.49598	7.85000	98.35014			0.00	0	0
<b>Total IVA649 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA649</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA650 On 13/12/2016 Spot Bond			7.85000	98.39177	7.85000	98.20474			0.00	0	0
<b>Total IVA650 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA650</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA654 On 05/01/2017 Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0
<b>Total IVA654 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA654</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total IVC002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.66215				0.00	0	0
<b>Total IVC016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.73976				0.00	0	0
<b>Total IVC017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.92198				0.00	0	0
<b>Total IVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.84458				0.00	0	0
<b>Total IVC021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.03207				0.00	0	0
<b>Total IVC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	99.85906				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>
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.52907				0.00	0	0
<b>Total IVC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	99.93096				0.00	0	0
<b>Total IVC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	99.92935				0.00	0	0
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	94.21950				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			9.36000	101.67367	9.36000	101.64840				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	20.30945	100.00000	20.26475				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC038 On 16/07/2019 Spot Bond			100.00000	20.03226	100.00000	19.98373			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			9.52000	101.00675	9.52000	100.98123			0.00	0	0
<b>Total IVC040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.50013			0.00	0	0
<b>Total IVC041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	102.01301			0.00	0	0
<b>Total IVC046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.29581			0.00	0	0
<b>Total IVC048 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.92172			0.00	0	0
<b>Total IVC049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.56325			0.00	0	0
<b>Total IVC050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	101.38609			0.00	0	0
<b>Total IVC051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC051</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.21621			0.00	0	0
<b>Total IVC053 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC053</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.02402			0.00	0	0
<b>Total IVC055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	99.85911			0.00	0	0
<b>Total IVC058 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC058</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	101.44957			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	99.85534			0.00	0	0
<b>Total IVC061 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC061</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	101.34311			0.00	0	0
<b>Total IVC063 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	100.30726			0.00	0	0
<b>Total IVC064 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC064</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	100.38941			0.00	0	0
<b>Total IVC065 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC065</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	101.33912			0.00	0	0
<b>Total IVC067 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC067</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	101.79792			0.00	0	0
<b>Total IVC070 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC070</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	101.79059			0.00	0	0
<b>Total IVC075 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC075</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	101.37602			0.00	0	0
<b>Total IVC077 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC077</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	100.90512			0.00	0	100,000,000
<b>Total IVC078 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For IVC078</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	100.90512			0.00	0	100,000,000
<b>Total IVC079 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For IVC079</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	101.94757			0.00	0	0
<b>Total IVC081 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC081</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC082 On 15/07/2019 Spot Bond			100.00000	12.21814	100.00000	12.16441			0.00	0	0
<b>Total IVC082 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC082</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC083 On 29/07/2019 Spot Bond				100.00000	0.00000	101.59811			0.00	0	300,000,000
<b>Total IVC083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For IVC083</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	101.06704			0.00	0	0
<b>Total IVC086 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC086</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68U On 07/12/2021 Spot Bond			100.00000	2.73701	100.00000	2.73183			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	39.38264	100.00000	39.28618			0.00	0	0
<b>Total IVC73U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC73U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC74U On 22/09/2018 Spot Bond			100.00000	28.28620	100.00000	28.21692			0.00	0	0
<b>Total IVC74U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC74U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC80U On 27/05/2021 Spot Bond			100.00000	3.95474	100.00000	3.94724			0.00	0	0
<b>Total IVC80U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC80U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC84U On 01/08/2022 Spot Bond			100.00000	1.74444	100.00000	1.74113			0.00	0	0
<b>Total IVC84U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC84U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC85U On 12/08/2022 Spot Bond			100.00000	1.70837	100.00000	1.70513			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>
JAS01 On 31/01/2018 Spot Bond			100.00000		0.00000	101.66600			0.00	0	0
<b>Total JAS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP001 On 13/06/2017 Spot Bond			100.00000		0.00000	100.42174			0.00	0	0
<b>Total KAP001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond			100.00000		0.00000	100.36463			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.54829			0.00	0	0
<b>Total KAP003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP005 On 29/06/2018 Spot Bond				100.00000	0.00000	99.95358			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				100.00000	0.00000	99.95054			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>
KAP04U On 01/07/2019 Spot Bond			100.00000	19.50339	100.00000	19.45614			0.00	0	0
<b>Total KAP04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	100.71715			0.00	0	0
<b>Total KSB007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.67366			0.00	0	0
<b>Total KSB008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	101.63758			0.00	0	0
<b>Total KSB009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			8.92000	137.35542	8.92000	137.32286			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>
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	99.86722			0.00	0	0
<b>Total LBK03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.92286			0.00	0	0
<b>Total LBK05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.54345			0.00	0	0
<b>Total LBK06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.07554			0.00	0	0
<b>Total LBK07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	99.92576			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	16.41494	100.00000	16.37516			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			10.08000	101.96825	10.08000	101.94100			0.00	0	0
<b>Total LBK11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11/ On 28/11/2019 Spot Bond			9.62000	103.19028	9.62000	103.16393			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	100.87987	9.71000	100.85388			0.00	0	0
<b>Total LBK12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	100.19522			0.00	0	0
<b>Total LBK13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK14L On 31/03/2018 Spot Bond			100.00000	32.79378	100.00000	32.71432			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>
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.40771			0.00	0	0
<b>Total LEW01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LEW01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL02 On 13/08/2017 Spot Bond			9.04500	99.81058	9.04500	99.78660			0.00	0	3,260,000,000
<b>Total LGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,260,000,000</b>
<b>Total For LGL02</b>									<b>0.00</b>	<b>0</b>	<b>3,260,000,000</b>
LGL03 On 03/04/2018 Spot Bond			9.28500	97.62392	9.28500	97.59972			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			10.03000	98.37664	10.03000	98.35048			0.00	0	580,000,000
<b>Total LGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For LGL04</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.40916			0.00	0	0
<b>Total LGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL06 On 04/10/2022 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total LGL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL07 On 04/10/2022 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.51292			0.00	0	0
<b>Total LHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	101.52033			0.00	0	0
<b>Total LHL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL18 On 14/11/2018 Spot Bond			13.09000	105.33391	13.09000	105.29763			0.00	0	0
<b>Total LHL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL19 On 14/11/2019 Spot Bond			13.98000	106.06645	13.98000	106.02751			0.00	0	0
<b>Total LHL19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	100.37808			0.00	0	0
<b>Total LHL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.10120			0.00	0	0
<b>Total LOM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.89741			0.00	0	0
<b>Total LRFA1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.94604			0.00	0	0
<b>Total LRFB1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.00436			0.00	0	0
<b>Total LRFC1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	101.07635			0.00	0	0
<b>Total MAQ077 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ077</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ07 On 12/12/2016 Spot Bond				100.00000	0.00000	100.33364			0.00	0	0
<b>Total MAQ078 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ078</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	101.25679			0.00	0	0
<b>Total MAQ081 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ081</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 20/01/2017 Spot Bond				100.00000	0.00000	97.50712			0.00	0	0
<b>Total MAQ083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ083</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 29/09/2016 Spot Bond				100.00000	0.00000	101.38005			0.00	0	0
<b>Total MAQ085 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ085</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 27/10/2016 Spot Bond				100.00000	0.00000	99.37509			0.00	0	0
<b>Total MAQ086 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ086</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 12/12/2016 Spot Bond				100.00000	0.00000	98.42439			0.00	0	0
<b>Total MAQ087 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ087</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.60191			0.00	0	0
<b>Total MAQ0A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.60536			0.00	0	0
<b>Total MAQ0A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.17724			0.00	0	0
<b>Total MAQ0A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.36856			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>
MAQ0I On 31/08/2019 Spot Bond				100.00000	0.00000	100.55918			0.00	0	0
<b>Total MAQ0I1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0I1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	99.91188			0.00	0	0
<b>Total MAQN01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.13009			0.00	120,000,000	60,000,000
<b>Total MBF030 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For MBF030</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total MBF035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.13498			0.00	220,000,000	110,000,000
<b>Total MBF037 SPOT</b>									<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For MBF037</b>									<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	101.68113			0.00	0	0
<b>Total MBF039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.20802			0.00	0	0
<b>Total MBF042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	101.82287			0.00	0	0
<b>Total MBF045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF045</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	101.05779			0.00	240,000,000	340,000,000
<b>Total MBF046 SPOT</b>									<b>0.00</b>	<b>240,000,000</b>	<b>340,000,000</b>
<b>Total For MBF046</b>									<b>0.00</b>	<b>240,000,000</b>	<b>340,000,000</b>
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	100.22504			0.00	0	0
<b>Total MBF047 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF047</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 13/03/2017 Spot Bond				100.00000	0.00000	100.31652			0.00	0	0
<b>Total MBF048 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	100.21017			0.00	0	0
<b>Total MBF049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 17/05/2017 Spot Bond				100.00000	0.00000	100.95113			0.00	0	0
<b>Total MBF050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	101.00438			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF05 On 16/05/2019 Spot Bond			100.00000	23.90548	100.00000	23.83086				0.00	0	0
<b>Total MBF051/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 28/09/2017 Spot Bond			100.00000	44.44444	100.00000	0.00000				0.00	0	0
<b>Total MBF052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 28/09/2019 Spot Bond			100.00000	8.77915	100.00000	0.00000				0.00	0	0
<b>Total MBF053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	99.93503				0.00	0	0
<b>Total MBLSA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 30/10/2017 Spot Bond			2.30000	97.64141	2.30000	103.82104				0.00	0	0
<b>Total MBLSA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	99.29676				0.00	0	0
<b>Total MBLSA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.00110				0.00	0	0
<b>Total MBLSA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	100.36706				0.00	0	0
<b>Total MBP035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP29 On 23/09/2017 Spot Bond			100.00000	66.12808	100.00000	65.96789				0.00	0	0
<b>Total MBP29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP30 On 24/10/2017 Spot Bond			100.00000	44.11809	100.00000	44.01121				0.00	0	0
<b>Total MBP30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP31 On 24/10/2017 Spot Bond			100.00000	44.18910	100.00000	44.08205				0.00	0	0
<b>Total MBP31U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP31U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP32 On 10/11/2017 Spot Bond			100.00000	42.40410	100.00000	42.30138				0.00	0	0
<b>Total MBP32U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP32U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP33 On 17/02/2017 Spot Bond			100.00000	88.03828	100.00000	87.82816			0.00	0	0
<b>Total MBP33U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP33U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	101.41867			0.00	0	0
<b>Total MBP34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.99000	104.16482	8.99000	104.13979			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	106.41002	8.00000	106.38721			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			9.04000	103.72948	9.04000	103.70442		1,683,248,000,000.00		186,200,000	0
<b>Total MBSA02 SPOT</b>								<b>1,683,248,000,000.00</b>		<b>186,200,000</b>	<b>0</b>
<b>Total For MBSA02</b>								<b>1,683,248,000,000.00</b>		<b>186,200,000</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			8.91000	104.01949	8.91000	103.99471			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 05/10/2016 Spot Bond				100.00000	0.00000	99.80513			0.00	0	0
<b>Total MEFSA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.03418			0.00	0	0
<b>Total MEFSA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.11079			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 05/10/2016 Spot Bond			8.32000	99.84069	8.32000	99.81798			0.00	0	0
<b>Total MEFSB3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2019 Spot Bond			9.01000	102.79560	9.01000	102.77098			0.00	0	0
<b>Total MEFSB4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2022 Spot Bond			9.77500	103.23253	9.77500	103.20576			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.16533				0.00	0	0
<b>Total MFS1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			9.78000	101.33635	9.78000	101.39755				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>
MIIL02 On 31/05/2017 Spot Bond			9.24500	102.56462	9.24500	102.53930				0.00	0	0
<b>Total MIIL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.43636				0.00	0	0
<b>Total MMIG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			9.65000	102.83794	9.65000	101.75099				0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.08690				0.00	0	0
<b>Total MMIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2030 Spot Bond			11.57000	99.56973	11.57000	99.90924				0.00	0	0
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2017 Spot Bond			10.94500	101.29069	10.94500	100.96915				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMS01 On 10/12/2016 Spot Bond			100.00000	83.33333	100.00000	83.14351				0.00	0	0
<b>Total MMS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MQB02 On 31/05/2017 Spot Bond			8.94500	102.46723	8.94500	102.44273				0.00	0	0
<b>Total MQB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN04 On 13/07/2017 Spot Bond			9.01000	102.92925	9.01000	102.90461				0.00	0	102,000,000
<b>Total MTN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>102,000,000</b>
<b>Total For MTN04</b>										<b>0.00</b>	<b>0</b>	<b>102,000,000</b>
MTN05 On 28/09/2016 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
<b>Total MTN05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN06 On 22/03/2017 Spot Bond			100.00000	73.77731	100.00000	73.64095			0.00	0	0
<b>Total MTN06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN07 On 22/03/2017 Spot Bond			100.00000	82.79845	100.00000	82.61445			0.00	0	0
<b>Total MTN07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 19/04/2019 Spot Bond			100.00000	19.72102	100.00000	19.65945			0.00	0	0
<b>Total MTN08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 20/04/2019 Spot Bond			100.00000	25.67862	100.00000	25.62179			0.00	0	0
<b>Total MTN09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total MWA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	9.80151	100.89771	9.77758			0.00	0	0
<b>Total N4A211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A302 On 14/08/2020 Spot Bond			100.61875	9.90995	100.61875	9.88581			0.00	0	0
<b>Total N4A302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A305 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A308 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A311 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A405 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A408 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.16815				0.00	0	0
<b>Total N5B23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5B23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.17004				0.00	0	0
<b>Total N5C23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5C23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.19049				0.00	0	0
<b>Total N5D23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5D23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	110.18938				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	10.95108	100.00000	10.92426				0.00	0	0
<b>Total N5F23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5F23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5G23I On 20/06/2023 Spot Bond			100.00000	11.71409	100.00000	11.68540				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			10.01000	95.05579	10.01000	95.03056				0.00	0	1,200,000,000
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
NAM02 On 29/06/2020 Spot Bond			9.54000	102.52780	9.54000	102.50169				0.00	0	500,000,000
<b>Total NAM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NAM02</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NAM03 On 01/08/2023 Spot Bond			9.86500	109.10032	9.86500	102.48655				0.00	0	0
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			10.32000	109.65338	10.32000	102.75717				0.00	0	0
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11A On 28/11/2020 Spot Bond			9.26500	101.78870	9.26500	101.76365				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			9.66000	99.22980	9.66000	99.20394				0.00	0	0
<b>Total NBK12A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.22816	9.38000	100.20278				0.00	0	0
<b>Total NBK12A/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13/ On 19/03/2024 Spot Bond			9.61500	100.83984	9.61500	100.81368				0.00	0	0
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.07946				0.00	0	0
<b>Total NBK13B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14/ On 25/06/2021 Spot Bond			9.46000	101.73456	9.46000	101.72129				0.00	0	0
<b>Total NBK14A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15/ On 11/02/2022 Spot Bond			9.70000	97.38644	9.70000	97.36136				0.00	0	0
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.14700				0.00	0	0
<b>Total NBK15B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16/ On 12/02/2025 Spot Bond			10.53000	95.21526	10.53000	95.18871				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			10.70000	99.88447	10.70000	99.85603				0.00	0	1,220,000,000
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.66882				0.00	0	0
<b>Total NBK17B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18/ On 01/06/2020 Spot Bond			9.41000	102.52942	9.41000	102.50366				0.00	0	0
<b>Total NBK18A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.03297				0.00	0	0
<b>Total NBK18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK19/ On 01/06/2022 Spot Bond			9.85000	102.21134	9.85000	102.18449			0.00	0	0
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	99.86381			0.00	0	0
<b>Total NBK19B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20/ On 01/06/2026 Spot Bond			10.42000	102.97813	10.42000	102.94955			0.00	0	0
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	97.93344			0.00	0	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21/ On 21/07/2027 Spot Bond			10.97000	99.83731	10.97000	99.80833			0.00	0	0
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.04499			0.00	0	0
<b>Total NBK21B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22/ On 19/11/2022 Spot Bond			9.12500	107.95835	9.12500	107.93217			0.00	0	0
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.00017			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			10.62000	104.17891	10.62000	104.14963			0.00	0	0
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.97706			0.00	0	0
<b>Total NBK23B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24/ On 19/11/2027 Spot Bond			10.87000	104.30700	10.87000	104.27700			0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.15898			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK25/ On 17/02/2023 Spot Bond			9.85500	104.94336	9.85500	104.91593			0.00	0	0
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.13293			0.00	0	0
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26/ On 10/05/2023 Spot Bond			100.00000	14.98917	100.00000	14.95618			0.00	0	0
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	101.74559			0.00	0	0
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27/ On 10/05/2026 Spot Bond			10.51000	108.06202	10.51000	108.03195			0.00	0	0
<b>Total NBK27A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK27A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.64258			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>
NBK28/ On 02/08/2023 Spot Bond			9.86500	108.75526	9.86500	102.20753			0.00	0	0
<b>Total NBK28A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.95989			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>
NBK29/ On 31/07/2026 Spot Bond			10.32000	109.56220	10.32000	102.68393			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				100.00000	0.00000	100.95324			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>
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.01237			0.00	0	0
<b>Total NBK30B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	101.03556			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	100.78249				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				100.00000	0.00000	101.34634				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				100.00000	0.00000	101.21808				0.00	0	0
<b>Total NBK34B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK34B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	101.24406				0.00	0	0
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	101.27637				0.00	0	0
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	101.35586				0.00	0	0
<b>Total NBK37B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK37B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	101.40899				0.00	0	40,000,000
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NBK3A On 09/09/2019 Spot Bond			8.90000	106.91946	8.90000	106.89375				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	20.00270	100.00000	19.95795				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			11.09500	42.72661	11.09500	42.71433				0.00	0	0
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	101.47759				0.00	0	0
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.83337				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	101.09963			0.00	0	0
<b>Total NCLN74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	100.17142			0.00	0	0
<b>Total NCLN75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	102.26040			0.00	0	0
<b>Total NCLN77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.41201			0.00	0	0
<b>Total NCLN81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.17935			0.00	0	0
<b>Total NCLN82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond			100.00000	8.91461	100.00000	8.89277			0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	8.91461	100.00000	8.89277			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			10.26500	102.25771	10.26500	102.22944			0.00	0	0
<b>Total NCLN83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.17842			0.00	0	0
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond			10.30000	101.20052	10.30000	101.17245			0.00	0	0
<b>Total NCLN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8' On 20/03/2024 Spot Bond				100.00000	0.00000	100.17935			0.00	0	0
<b>Total NCLN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/12/2016 Spot Bond				100.00000	0.00000	100.16401			0.00	0	0
<b>Total NCLN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2017 Spot Bond				100.00000	0.00000	100.16409			0.00	0	0
<b>Total NCLN89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NCLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.18076				0.00	0	0
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.18263				0.00	0	0
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	100.62329				0.00	0	0
<b>Total NCLN92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	101.92476				0.00	0	0
<b>Total NCLN93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.07999				0.00	0	0
<b>Total NCLN94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	101.99821				0.00	0	0
<b>Total NCLN95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.78161				0.00	0	0
<b>Total NED13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	99.83522				0.00	0	60,000,000
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
NED15 On 08/04/2024 Spot Bond			10.56000	104.59399	10.56000	104.77009				0.00	0	0
<b>Total NED15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	100.13294				0.00	0	140,000,000
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	102.08563				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.97572				0.00	0	0
<b>Total NED18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NED18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	99.83142				0.00	0	0
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED20 On 01/07/2020 Spot Bond			11.33000	103.58248	11.33000	102.54120				0.00	0	1,990,000,000
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,990,000,000</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>1,990,000,000</b>
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	99.81905				0.00	0	0
<b>Total NED9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			9.44500	115.97516	9.44500	115.94607				0.00	0	0
<b>Total NEDH1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NEDH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	101.38211				0.00	0	0
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	100.18366				0.00	0	1,000,000,000
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900				0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	105.04906	13.50000	105.01157				0.00	0	0
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	100.54298				0.00	0	0
<b>Total NHM003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB10 On 08/12/2016 Spot Bond			2.36000	183.78023	2.36000	183.73327				0.00	0	0
<b>Total NILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			2.73000	104.96354	2.73000	119.60962				0.00	0	0
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB12 On 07/12/2033 Spot Bond			3.45000	202.68460	3.45000	202.63319				0.00	0	0
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			3.12000	116.16599	3.12000	116.13399				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			3.41000	159.13891	3.41000	159.85828				0.00	0	0
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			3.48000	158.81105	3.48000	158.76820				0.00	0	0
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			8.83000	103.30952	8.83000	103.28527				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NPL10L On 03/04/2017 Spot Bond			100.00000	65.18066	100.00000	65.05162				0.00	0	0
<b>Total NPL10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NPL10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			9.46000	104.02144	9.46000	103.99502				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.84338				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.82878				0.00	0	0
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.00858				0.00	0	0
<b>Total NQ1A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	100.86456				0.00	0	0
<b>Total NQ1A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NQ1A21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	100.81365			0.00	0	0
<b>Total NQ1A22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			9.66000	104.03053	9.66000	104.00355			0.00	0	0
<b>Total NQ1B10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.85799			0.00	0	0
<b>Total NQ1B15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.84826			0.00	0	0
<b>Total NQ1B16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.91335			0.00	0	0
<b>Total NQ1B17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			9.86000	104.03967	9.86000	104.01214			0.00	0	0
<b>Total NQ1C10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.86773			0.00	0	0
<b>Total NQ1C15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.87261			0.00	0	0
<b>Total NQ1C16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.95514			0.00	0	0
<b>Total NQ1C17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.05223			0.00	0	0
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.88719			0.00	0	0
<b>Total NQF1D7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	100.98719			0.00	0	0
<b>Total NQF1D8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NQF1D8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01: On 30/11/2018 Spot Bond			8.81500	110.64477	8.81500	110.61870				0.00	0	0
<b>Total NRA018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/10/2022 Spot Bond			9.58500	117.08756	9.58500	117.05778				0.00	0	600,000,000
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
NRA02: On 31/05/2023 Spot Bond			2.25500	183.52465	2.25500	183.47832				0.00	0	8,900,000,000
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,900,000,000</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>8,900,000,000</b>
NRA02: On 30/11/2028 Spot Bond			11.24000	110.59030	11.24000	110.55727				0.00	0	2,540,000,000
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,540,000,000</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>2,540,000,000</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	15.98560	100.00000	15.95023				0.00	0	0
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.10454				0.00	0	0
<b>Total NTC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.65464				0.00	0	0
<b>Total NTC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.60728				0.00	0	0
<b>Total NTC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	101.57475				0.00	0	0
<b>Total NTC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.80884				0.00	0	0
<b>Total NYT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.98818				0.00	0	0
<b>Total NYT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NYT13: On 28/05/2020 Spot Bond			100.00000	19.52556	100.00000	19.47826				0.00	0	0
<b>Total NYT13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NYT13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.90510			0.00	0	0
<b>Total OML02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML03 On 27/11/2019 Spot Bond			9.98000	101.16773	9.98000	101.14096			0.00	0	0
<b>Total OML03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	100.35832			0.00	0	0
<b>Total OML04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML05 On 19/03/2025 Spot Bond			10.18000	97.88964	10.18000	99.00583			0.00	0	1,500,000,000
<b>Total OML05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML05</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML06 On 19/03/2022 Spot Bond			10.79500	98.32445	10.79500	98.29589			0.00	0	1,500,000,000
<b>Total OML06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML07 On 19/03/2025 Spot Bond			11.52000	97.25885	11.52000	97.22877			0.00	0	960,000,000
<b>Total OML07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>960,000,000</b>
<b>Total For OML07</b>									<b>0.00</b>	<b>0</b>	<b>960,000,000</b>
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	100.31288			0.00	0	40,000,000
<b>Total OML08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For OML08</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
OML09 On 14/09/2022 Spot Bond			10.78500	100.90764	10.78500	100.87836			0.00	0	1,000,000,000
<b>Total OML09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML09</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML10 On 14/09/2025 Spot Bond			11.42000	100.04140	11.42000	100.01072			0.00	0	940,000,000
<b>Total OML10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>940,000,000</b>
<b>Total For OML10</b>									<b>0.00</b>	<b>0</b>	<b>940,000,000</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900			0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	100.48498			0.00	0	0
<b>Total PMM25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM26 On 04/11/2016 Spot Bond				100.00000	0.00000	101.24934			0.00	0	0
<b>Total PMM26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PMM26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM27 On 25/11/2016 Spot Bond				100.00000	0.00000	100.72444				0.00	0	0
<b>Total PMM27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM28 On 02/03/2017 Spot Bond				100.00000	0.00000	100.56397				0.00	0	0
<b>Total PMM28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	100.60064				0.00	0	0
<b>Total PMM29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	100.48219				0.00	0	0
<b>Total PMM30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	95.01144				0.00	0	0
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	101.20488				0.00	0	0
<b>Total PPC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 30/06/2021 Spot Bond			10.01500	102.58067	10.01500	102.56130				0.00	0	0
<b>Total PPC004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total PRE1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.48865				0.00	0	37,482,700
<b>Total PRE1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,482,700</b>
<b>Total For PRE1A3</b>										<b>0.00</b>	<b>0</b>	<b>37,482,700</b>
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.52234				0.00	0	0
<b>Total PRE1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.66716				0.00	0	0
<b>Total PRE1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.70083				0.00	0	0
<b>Total PRE1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For PRE1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.56000	115.86131	8.52000	116.12775			560,384,526,848,000.00	1,700,979,500,800	1,613,054,879,700
<b>Total R186 SPOT</b>									<b>560,384,526,848,000.00</b>	<b>1,700,979,500,800</b>	<b>1,613,054,879,700</b>
<b>Total For R186</b>									<b>560,384,526,848,000.00</b>	<b>1,700,979,500,800</b>	<b>1,613,054,879,700</b>
R197 On 07/12/2023 Spot Bond			1.85000	299.87283	1.85000	299.80040			20,899,820,000,000.00	11,297,200,000	19,197,141,300
<b>Total R197 SPOT</b>									<b>20,899,820,000,000.00</b>	<b>11,297,200,000</b>	<b>19,197,141,300</b>
<b>Total For R197</b>									<b>20,899,820,000,000.00</b>	<b>11,297,200,000</b>	<b>19,197,141,300</b>
R202 On 07/12/2033 Spot Bond			1.92000	248.30346	1.92000	248.24302			403,061,760,000,000.00	209,928,000,000	259,596,458,000
<b>Total R202 SPOT</b>									<b>403,061,760,000,000.00</b>	<b>209,928,000,000</b>	<b>259,596,458,000</b>
<b>Total For R202</b>									<b>403,061,760,000,000.00</b>	<b>209,928,000,000</b>	<b>259,596,458,000</b>
R2023 On 28/02/2023 Spot Bond			8.24500	98.15875	8.21500	98.28214			728,606,647,877,000.00	88,369,514,600	593,532,300,000
<b>Total R2023 SPOT</b>									<b>728,606,647,877,000.00</b>	<b>88,369,514,600</b>	<b>593,532,300,000</b>
<b>Total For R2023</b>									<b>728,606,647,877,000.00</b>	<b>88,369,514,600</b>	<b>593,532,300,000</b>
R203 On 15/09/2017 Spot Bond			7.39000	101.07765	7.38500	101.06200			497,185,254,378,000.00	202,596,110,200	741,068,197,300
<b>Total R203 SPOT</b>									<b>497,185,254,378,000.00</b>	<b>202,596,110,200</b>	<b>741,068,197,300</b>
<b>Total For R203</b>									<b>497,185,254,378,000.00</b>	<b>202,596,110,200</b>	<b>741,068,197,300</b>
R2030 On 31/01/2030 Spot Bond			8.88000	94.46349	8.88000	94.44119			767,375,001,408,000.00	424,253,941,600	915,854,520,800
<b>Total R2030 SPOT</b>									<b>767,375,001,408,000.00</b>	<b>424,253,941,600</b>	<b>915,854,520,800</b>
<b>Total For R2030</b>									<b>767,375,001,408,000.00</b>	<b>424,253,941,600</b>	<b>915,854,520,800</b>
R2032 On 31/03/2032 Spot Bond			8.99000	93.82978	8.99000	93.80725			310,976,559,636,000.00	257,060,796,400	391,165,498,200
<b>Total R2032 SPOT</b>									<b>310,976,559,636,000.00</b>	<b>257,060,796,400</b>	<b>391,165,498,200</b>
<b>Total For R2032</b>									<b>310,976,559,636,000.00</b>	<b>257,060,796,400</b>	<b>391,165,498,200</b>
R2035 On 28/02/2035 Spot Bond			9.08500	98.81196	9.08500	98.78772			441,557,010,355,000.00	48,602,863,000	487,046,381,500
<b>Total R2035 SPOT</b>									<b>441,557,010,355,000.00</b>	<b>48,602,863,000</b>	<b>487,046,381,500</b>
<b>Total For R2035</b>									<b>441,557,010,355,000.00</b>	<b>48,602,863,000</b>	<b>487,046,381,500</b>
R2037 On 31/01/2037 Spot Bond			9.16000	95.30230	9.16000	95.27910			884,148,414,944,000.00	205,693,058,400	829,102,200,000
<b>Total R2037 SPOT</b>									<b>884,148,414,944,000.00</b>	<b>205,693,058,400</b>	<b>829,102,200,000</b>
<b>Total For R2037</b>									<b>884,148,414,944,000.00</b>	<b>205,693,058,400</b>	<b>829,102,200,000</b>
R204 On 21/12/2018 Spot Bond			7.59500	102.96191	7.59000	102.95111			821,751,005,589,500.00	108,196,314,100	461,069,068,400
<b>Total R204 SPOT</b>									<b>821,751,005,589,500.00</b>	<b>108,196,314,100</b>	<b>461,069,068,400</b>
<b>Total For R204</b>									<b>821,751,005,589,500.00</b>	<b>108,196,314,100</b>	<b>461,069,068,400</b>
R2040 On 31/01/2040 Spot Bond			9.19000	99.60742	9.19000	99.58311			450,942,031,222,000.00	49,068,773,800	399,092,000,000
<b>Total R2040 SPOT</b>									<b>450,942,031,222,000.00</b>	<b>49,068,773,800</b>	<b>399,092,000,000</b>
<b>Total For R2040</b>									<b>450,942,031,222,000.00</b>	<b>49,068,773,800</b>	<b>399,092,000,000</b>
R2044 On 31/01/2044 Spot Bond			9.20500	96.86062	9.20500	96.83694			938,948,600,820,000.00	210,640,804,000	728,416,100,000
<b>Total R2044 SPOT</b>									<b>938,948,600,820,000.00</b>	<b>210,640,804,000</b>	<b>728,416,100,000</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 R2044</b>									<b>18,948,600,820,000.00</b>	<b>210,640,804,000</b>	<b>728,416,100,000</b>
R2048 On 28/02/2048 Spot Bond			9.17500	96.30830	9.17500	96.28444			086,768,508,625,000.00	336,432,535,000	1,195,351,400,000
<b>Total R2048 SPOT</b>									<b>16,768,508,625,000.00</b>	<b>336,432,535,000</b>	<b>195,351,400,000</b>
<b>Total For R2048</b>									<b>16,768,508,625,000.00</b>	<b>336,432,535,000</b>	<b>195,351,400,000</b>
R207 On 15/01/2020 Spot Bond			7.80000	99.88897	7.78000	99.92490			738,133,417,200,000.00	479,247,874,000	506,387,100,000
<b>Total R207 SPOT</b>									<b>18,133,417,200,000.00</b>	<b>479,247,874,000</b>	<b>506,387,100,000</b>
<b>Total For R207</b>									<b>18,133,417,200,000.00</b>	<b>479,247,874,000</b>	<b>506,387,100,000</b>
R208 On 31/03/2021 Spot Bond			7.97500	95.40248	7.95000	95.47269			833,592,398,247,500.00	229,917,542,100	834,946,763,800
<b>Total R208 SPOT</b>									<b>13,592,398,247,500.00</b>	<b>229,917,542,100</b>	<b>334,946,763,800</b>
<b>Total For R208</b>									<b>13,592,398,247,500.00</b>	<b>229,917,542,100</b>	<b>334,946,763,800</b>
R209 On 31/03/2036 Spot Bond			9.09000	74.24065	9.04500	74.55031			007,105,619,364,000.00	330,814,699,600	953,744,399,800
<b>Total R209 SPOT</b>									<b>17,105,619,364,000.00</b>	<b>330,814,699,600</b>	<b>353,744,399,800</b>
<b>Total For R209</b>									<b>17,105,619,364,000.00</b>	<b>330,814,699,600</b>	<b>353,744,399,800</b>
R210 On 31/03/2028 Spot Bond			1.92000	185.26729	1.92000	185.22220			1,686,144,000,000.00	878,200,000	137,361,200,000
<b>Total R210 SPOT</b>									<b>1,686,144,000,000.00</b>	<b>878,200,000</b>	<b>137,361,200,000</b>
<b>Total For R210</b>									<b>1,686,144,000,000.00</b>	<b>878,200,000</b>	<b>137,361,200,000</b>
R211 On 31/01/2017 Spot Bond			2.25000	140.66248	2.25000	140.62697			517,500,000,000.00	230,000,000	29,260,383,200
<b>Total R211 SPOT</b>									<b>517,500,000,000.00</b>	<b>230,000,000</b>	<b>29,260,383,200</b>
<b>Total For R211</b>									<b>517,500,000,000.00</b>	<b>230,000,000</b>	<b>29,260,383,200</b>
R212 On 31/01/2022 Spot Bond			1.86000	146.59862	1.85000	146.63575			1,320,600,000,000.00	710,000,000	153,584,200,000
<b>Total R212 SPOT</b>									<b>1,320,600,000,000.00</b>	<b>710,000,000</b>	<b>153,584,200,000</b>
<b>Total For R212</b>									<b>1,320,600,000,000.00</b>	<b>710,000,000</b>	<b>153,584,200,000</b>
R213 On 28/02/2031 Spot Bond			8.94500	84.94239	8.90000	85.24327			855,176,866,151,000.00	542,781,091,800	802,054,700,000
<b>Total R213 SPOT</b>									<b>15,176,866,151,000.00</b>	<b>542,781,091,800</b>	<b>302,054,700,000</b>
<b>Total For R213</b>									<b>15,176,866,151,000.00</b>	<b>542,781,091,800</b>	<b>302,054,700,000</b>
R214 On 28/02/2041 Spot Bond			9.12500	74.98061	9.12500	74.96213			212,635,738,712,500.00	242,480,628,900	786,245,749,300
<b>Total R214 SPOT</b>									<b>12,635,738,712,500.00</b>	<b>242,480,628,900</b>	<b>786,245,749,300</b>
<b>Total For R214</b>									<b>12,635,738,712,500.00</b>	<b>242,480,628,900</b>	<b>786,245,749,300</b>
R330C On 21/12/2016 Spot Bond			7.18000	98.37448	7.18000	98.35544			0.00	0	0
<b>Total R330C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R330C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R337C On 21/06/2020 Spot Bond			8.54000	73.20638	8.54000	73.18966			0.00	0	0
<b>Total R337C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R337C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			9.05000	46.17795	9.05000	46.16678			0.00	0	0
<b>Total R347C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R347C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	103.51921			0.00	0	60,000,000
<b>Total RCSB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For RCSB05</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	102.55349			0.00	0	0
<b>Total RCSB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond			100.00000	97.55495	100.00000	97.30352			0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	97.55495	100.00000	97.30352			0.00	0	0
<b>Total RCSB06/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.09013			0.00	0	0
<b>Total RCSB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB1 On 30/04/2017 Spot Bond			100.00000	63.07490	100.00000	62.92210			0.00	0	0
<b>Total RCSB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB2 On 24/07/2017 Spot Bond			100.00000	60.08864	100.00000	59.94307			0.00	0	0
<b>Total RCSB2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB3 On 17/03/2017 Spot Bond			100.00000	83.87269	100.00000	83.68421			0.00	0	0
<b>Total RCSB3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB5 On 10/12/2016 Spot Bond			100.00000	85.03813	100.00000	84.84442			0.00	0	0
<b>Total RCSB5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB6 On 31/03/2018 Spot Bond			100.00000	32.48170	100.00000	32.40301			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>
RCSC3 On 18/10/2016 Spot Bond			100.00000	99.33215	100.00000	99.07480			0.00	0	0
<b>Total RCSC3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSC3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF011 On 04/09/2017 Spot Bond			100.00000	64.50803	100.00000	64.33615			0.00	0	0
<b>Total RDF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF021 On 04/12/2020 Spot Bond			100.00000	10.31448	100.00000	10.28461			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total RDF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF03I On 04/04/2018 Spot Bond			100.00000	29.78294	100.00000	29.70359			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	21.58900	100.00000	21.53148			0.00	0	0
<b>Total RDF04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05I On 04/12/2019 Spot Bond			100.00000	13.43478	100.00000	13.39898			0.00	0	0
<b>Total RDF05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.37322			0.00	0	0
<b>Total RDFB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.96457			0.00	0	0
<b>Total RDFB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.72708			0.00	0	0
<b>Total RDFB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	100.02678			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	21.79885	100.00000	100.00000			0.00	0	0
<b>Total RDFB06/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB06/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2019 Spot Bond			100.00000	5.63135	100.00000	0.00000		800,000,000,000,000.00	138,000,000,000	70,000,000,000	
<b>Total RDFB07 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>138,000,000,000</b>	<b>70,000,000,000</b>	
<b>Total For RDFB07</b>								<b>10,000,000,000,000.00</b>	<b>138,000,000,000</b>	<b>70,000,000,000</b>	
RDFB0 On 30/12/2021 Spot Bond			100.00000	1.00226	100.00000	0.00000		710,000,000,000,000.00	47,100,000,000	25,000,000,000	
<b>Total RDFB08 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>47,100,000,000</b>	<b>25,000,000,000</b>	
<b>Total For RDFB08</b>								<b>10,000,000,000,000.00</b>	<b>47,100,000,000</b>	<b>25,000,000,000</b>	
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	101.93100			0.00	0	0
<b>Total RDFC26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 02/12/2016 Spot Bond				100.00000	0.00000	100.58276			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RDFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	100.08713				0.00	0	0
<b>Total RDFC30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	102.69260				0.00	0	0
<b>Total RDFC31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 02/12/2016 Spot Bond				100.00000	0.00000	100.55000				0.00	0	0
<b>Total RDFC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	100.59290				0.00	0	0
<b>Total RDFC33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	101.45683				0.00	0	0
<b>Total RDFC34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.90188				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	30.92556	100.00000	30.85064				0.00	0	0
<b>Total REB01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	100.93159				0.00	0	0
<b>Total REB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	100.85848				0.00	0	0
<b>Total REBC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total RED101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	102.73487				0.00	0	0
<b>Total RED201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20:On 05/04/2019 Spot Bond				100.00000	0.00000	102.81559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RED202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	103.38682				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>
RES011: On 02/03/2018 Spot Bond			100.00000	40.37118	100.00000	40.27230				0.00	0	0
<b>Total RES01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES021: On 02/03/2019 Spot Bond			100.00000	21.36460	100.00000	21.31227				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES031: On 02/03/2020 Spot Bond			100.00000	13.61519	100.00000	13.58185				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES041: On 02/03/2021 Spot Bond			100.00000	10.52633	100.00000	10.50055				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES15: On 12/11/2017 Spot Bond				100.00000	0.00000	101.49859				0.00	0	0
<b>Total RES15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES18: On 05/02/2018 Spot Bond				100.00000	0.00000	101.32885				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>
RES27: On 21/10/2016 Spot Bond				100.00000	0.00000	101.70694				0.00	0	0
<b>Total RES27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES29: On 28/11/2016 Spot Bond				100.00000	0.00000	100.75294				0.00	0	0
<b>Total RES29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30: On 07/03/2021 Spot Bond				100.00000	0.00000	100.50638				0.00	0	0
<b>Total RES30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES32: On 20/10/2017 Spot Bond				100.00000	0.00000	101.84549				0.00	0	0
<b>Total RES32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES33: On 12/01/2017 Spot Bond				100.00000	0.00000	101.85679				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RES33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	100.83351				0.00	0	0
<b>Total RES34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	100.84418				0.00	0	410,000,000
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>410,000,000</b>
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	<b>410,000,000</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	93.68649				0.00	0	0
<b>Total RP005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total RP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	86.13383				0.00	0	0
<b>Total RP014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP018 On 12/02/2020 Spot Bond			12.35000	103.23231	12.35000	103.19870				0.00	0	0
<b>Total RP018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP020 On 12/02/2020 Spot Bond			100.00000	19.45353	100.00000	19.40640				0.00	0	0
<b>Total RP020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP01U On 31/08/2018 Spot Bond			100.00000	22.46200	100.00000	22.40699				0.00	0	0
<b>Total RPP01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP04U On 07/10/2016 Spot Bond			100.00000	97.59358	100.00000	97.33333				0.00	0	0
<b>Total RPP04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP08U On 30/04/2020 Spot Bond			100.00000	16.76358	100.00000	16.72298				0.00	0	0
<b>Total RPP08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP09U On 21/11/2016 Spot Bond			100.00000	89.27735	100.00000	89.06478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total RPP09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	106.45567			0.00	0	0
<b>Total RPS001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	53.26963			0.00	0	0
<b>Total RPS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			9.48500	106.10886	9.48500	106.08200		948,500,000,000.00	100,000,000	50,000,000	
<b>Total RW21 SPOT</b>								<b>948,500,000,000.00</b>	<b>100,000,000</b>	<b>50,000,000</b>	
<b>Total For RW21</b>								<b>948,500,000,000.00</b>	<b>100,000,000</b>	<b>50,000,000</b>	
RW23 On 10/12/2023 Spot Bond			9.95500	100.58139	9.95500	100.55469		0.00	0	0	
<b>Total RW23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RW23</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			10.61000	100.58179	10.61000	100.55339		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>	
SBK12 On 24/11/2016 Spot Bond			8.03500	104.10373	8.03500	104.08109		0.00	0	122,500,000	
<b>Total SBK12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>122,500,000</b>	
<b>Total For SBK12</b>								<b>0.00</b>	<b>0</b>	<b>122,500,000</b>	
SBK12 On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900		0.00	0	0	
<b>Total SBK12/R157 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK12/R157</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK13 On 24/11/2016 Spot Bond			100.00000		0.00000	101.01120		0.00	0	0	
<b>Total SBK13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK14 On 01/12/2017 Spot Bond			9.48500	103.30564	9.48500	103.27949		0.00	0	0	
<b>Total SBK14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK15 On 23/01/2022 Spot Bond			100.00000		0.00000	101.80895		0.00	0	0	
<b>Total SBK15 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK15</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK16 On 15/03/2023 Spot Bond			100.00000		0.00000	99.70819		0.00	0	30,000,000	
<b>Total SBK16 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>30,000,000</b>	
<b>Total For SBK16</b>								<b>0.00</b>	<b>0</b>	<b>30,000,000</b>	
SBK17 On 30/07/2024 Spot Bond			100.00000		0.00000	99.63109		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SBK17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.96435				0.00	0	2,020,000,000
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,020,000,000</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>0</b>	<b>2,020,000,000</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.68579				0.00	0	0
<b>Total SBK19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.82082				0.00	0	0
<b>Total SBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.51276				0.00	0	20,000,000
<b>Total SBK21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SBK21</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.02090				0.00	0	0
<b>Total SBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK23 On 28/05/2022 Spot Bond			11.81500	102.79494	11.81500	102.76288				0.00	0	1,980,000,000
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,980,000,000</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>1,980,000,000</b>
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	101.57312				0.00	0	1,000,000,000
<b>Total SBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For SBK24</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	12.82742	100.00000	12.79634				0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	102.03382				0.00	0	0
<b>Total SBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK26 On 25/04/2021 Spot Bond			11.69000	107.14066	11.69000	107.10739				0.00	0	0
<b>Total SBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK9 On 10/04/2018 Spot Bond			9.19000	102.81277	9.19000	102.78754				0.00	0	2,420,000,000
<b>Total SBK9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,420,000,000</b>
<b>Total For SBK9</b>										<b>0.00</b>	<b>0</b>	<b>2,420,000,000</b>
SBN33 On 15/09/2017 Spot Bond			8.78500	99.80597	8.78500	99.78227				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SBN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.54719				0.00	0	0
<b>Total SBN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	99.85838				0.00	0	0
<b>Total SBN51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			8.39500	100.61194	8.39500	100.58909				0.00	0	0
<b>Total SBS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.38293				0.00	0	0
<b>Total SBS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.12597				0.00	0	5,000,000,000
<b>Total SBS18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For SBS18</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
SBS19 On 23/06/2021 Spot Bond			9.38500	105.65288	9.38500	105.62641		4,692,500,000,000.00		500,000,000	575,000,000	
<b>Total SBS19 SPOT</b>								<b>4,692,500,000,000.00</b>		<b>500,000,000</b>	<b>575,000,000</b>	
<b>Total For SBS19</b>								<b>4,692,500,000,000.00</b>		<b>500,000,000</b>	<b>575,000,000</b>	
SBS20 On 15/05/2026 Spot Bond			10.15000	103.08453	10.15000	103.05680				0.00	0	0
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.25132				0.00	0	0
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.00479				0.00	0	0
<b>Total SBS23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.31546				0.00	1,600,000,000	800,000,000
<b>Total SBS24 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For SBS24</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
SBS25 On 24/05/2019 Spot Bond			8.84000	103.11018	8.84000	103.08595				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>
SBS26 On 28/02/2017 Spot Bond			100.00000	70.46332	100.00000	70.32755				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SBS26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			10.11500	101.12959	10.11500	101.10248				0.00	0	0
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.53543				0.00	0	0
<b>Total SBS28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS29 On 12/06/2019 Spot Bond			8.77000	102.35269	8.77000	102.32869				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			10.35000	89.85112	10.35000	89.82649				0.00	0	0
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.89666				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 27/06/2027 Spot Bond			10.26000	99.81439	10.26000	99.78711				0.00	0	0
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.30726				0.00	0	0
<b>Total SBS32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.19066				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			10.32000	99.06884	10.32000	99.04131				0.00	0	1,450,000,000
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.68230				0.00	0	0
<b>Total SBS35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	101.37964				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			8.94000	98.57238	8.94000	98.54896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total SBS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			9.99000	96.47114	9.99000	96.44560			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			10.36000	96.93998	10.36000	96.91337		2,486,400,000,000.00		240,000,000	120,000,000
<b>Total SBS39 SPOT</b>								<b>2,486,400,000,000.00</b>		<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For SBS39</b>								<b>2,486,400,000,000.00</b>		<b>240,000,000</b>	<b>120,000,000</b>
SBS4 On 16/11/2021 Spot Bond			9.72000	98.69113	9.72000	98.66568			0.00	0	580,000,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.37349			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			9.60500	105.45380	9.60500	105.42692			0.00	0	0
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS42 On 12/11/2025 Spot Bond			10.00000	107.76705	10.00000	107.73847			0.00	0	20,000,000
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SBS43 On 12/11/2027 Spot Bond			10.17000	108.33290	10.17000	108.30371			0.00	0	0
<b>Total SBS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.17169			0.00	0	0
<b>Total SBS44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	101.57593			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			9.48500	106.73367	9.48500	106.70680			0.00	0	0
<b>Total SBS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	101.57206			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>
SBS11 On 07/12/2023 Spot Bond			3.15000	116.70999	3.15000	277.31997		126,000,000,000.00		40,000,000	60,000,000



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 SBSI11 SPOT</b>									<b>126,000,000,000.00</b>	<b>40,000,000</b>	<b>60,000,000</b>
<b>Total For SBSI11</b>									<b>126,000,000,000.00</b>	<b>40,000,000</b>	<b>60,000,000</b>
SBSI12 On 31/01/2017 Spot Bond			3.20000	138.87686	3.20000	140.17082			0.00	0	3,100,000,000
<b>Total SBSI12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,100,000,000</b>
<b>Total For SBSI12</b>									<b>0.00</b>	<b>0</b>	<b>3,100,000,000</b>
SBSI12 On 31/01/2017 Spot Bond			100.00000	104.58278	100.00000	104.34982			0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	104.58278	100.00000	104.34982			0.00	0	0
<b>Total SBSI12/R211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI12/R211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI14 On 07/12/2033 Spot Bond			3.47000	202.16699	3.47000	202.81948			0.00	0	0
<b>Total SBSI14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SCM10 On 15/09/2017 Spot Bond			100.00000	57.52015	100.00000	57.37928			0.00	0	0
<b>Total SCM10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2BU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2CU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2DU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	102.75418			0.00	0	0
<b>Total SGI004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	102.12137			0.00	0	0
<b>Total SGI005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHF01 On 15/12/2016 Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0
<b>Total SHF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02 On 01/10/2021 Spot Bond				181.47035	0.00000	82.63494			0.00	0	0
<b>Total SHI02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHI05 On 31/01/2017 Spot Bond			3.90000	124.69529	3.90000	139.83662			0.00	0	0
<b>Total SHI05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	99.91265	6.50000	103.14178			0.00	0	0
<b>Total SHPCBU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	100.51156			0.00	0	20,000,000
<b>Total SHS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SHS01</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	100.61768			0.00	0	90,000,000
<b>Total SHS04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For SHS04</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
SHS05 On 29/06/2017 Spot Bond			8.88500	102.05571	8.88500	102.03146			0.00	0	10,000,000,000
<b>Total SHS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For SHS05</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
SHS05/ On 29/06/2017 Spot Bond			8.75000	102.15213	8.75000	102.12823			0.00	0	0
<b>Total SHS05/R203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS05/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.24815			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>
SHS11L On 19/11/2016 Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0
<b>Total SHS11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11L On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900			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>
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.37312			0.00	0	0
<b>Total SHS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.19715			0.00	0	200,000,000
<b>Total SHS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SHS14</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS17I On 30/09/2016 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	0
<b>Total SHS17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS18I On 30/11/2016 Spot Bond			100.00000	87.03395	100.00000	86.83108				0.00	0	0
<b>Total SHS18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS19 On 10/09/2017 Spot Bond			8.98500	101.54311	8.98500	101.51846				0.00	0	0
<b>Total SHS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.33921				0.00	0	0
<b>Total SHS22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	99.95384				0.00	0	0
<b>Total SHS23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	99.95215				0.00	0	0
<b>Total SHS24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS25 On 29/06/2020 Spot Bond			9.85000	102.35306	9.85000	102.32617				0.00	0	0
<b>Total SHS25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	99.95215				0.00	0	0
<b>Total SHS26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	102.49342				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>
SHS29I On 03/12/2018 Spot Bond			100.00000	21.78818	100.00000	21.73482				0.00	0	0
<b>Total SHS29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI3 On 15/08/2018 Spot Bond			9.34500	99.93303	9.34500	99.90823				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				100.00000	0.00000	101.13662				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.32140				0.00	0	0
<b>Total SLRA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA2 On 15/11/2021 Spot Bond				100.00000	0.00000	100.32956				0.00	0	0
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.33478				0.00	0	0
<b>Total SLRB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB2 On 15/11/2021 Spot Bond				100.00000	0.00000	100.33790				0.00	0	0
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.36191				0.00	0	0
<b>Total SLRC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC2 On 15/09/2019 Spot Bond				100.00000	0.00000	100.36863				0.00	0	0
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT01 On 15/09/2017 Spot Bond			8.78500	99.80597	8.78500	99.78227				0.00	0	3,770,000,000
<b>Total SNT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,770,000,000</b>
<b>Total For SNT01</b>										<b>0.00</b>	<b>0</b>	<b>3,770,000,000</b>
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	102.07941				0.00	0	0
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT03 On 12/04/2023 Spot Bond			10.91500	49.91458	10.91500	109.31522				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>
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	100.69222				0.00	0	0
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.04929				0.00	0	90,000,000
<b>Total SPDA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For SPDA4</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.85852				0.00	0	0
<b>Total SPDA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.87799				0.00	0	0
<b>Total SPDA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.86578				0.00	0	0
<b>Total SPDA7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	100.89170				0.00	0	0
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.68073				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 31/10/2016 Spot Bond				100.00000	0.00000	101.47477				0.00	0	0
<b>Total SPG001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	100.48212				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>
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.76256				0.00	0	200,000,000
<b>Total SSA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SSA05</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SSA06 On 16/04/2020 Spot Bond			9.68000	98.85509	9.68000	98.82956				0.00	0	4,000,000,000
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.67630				0.00	0	0
<b>Total SSN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	100.02443				0.00	0	0
<b>Total SSN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	101.63364				0.00	0	0
<b>Total SSN003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			9.52000	90.00384	9.52000	89.98098				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN00: On 31/03/2021 Spot Bond			9.52000	90.00384	9.52000	89.98098				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/01/2020 Spot Bond			9.20000	96.01974	9.20000	95.99627				0.00	0	0
<b>Total SSN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	100.20361				0.00	0	0
<b>Total SSN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/09/2017 Spot Bond			8.26500	100.27711	8.26500	100.25467				0.00	0	0
<b>Total SSN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 31/01/2025 Spot Bond			2.75000	119.00643	2.75000	119.42857				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2018 Spot Bond			9.61500	98.96757	9.61500	98.94219				0.00	0	0
<b>Total SSN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 26/08/2018 Spot Bond			8.50000	100.66299	8.50000	100.73407				0.00	0	0
<b>Total SSN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			10.54000	102.55987	10.54000	102.53109				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 28/02/2031 Spot Bond			10.77000	73.23504	10.77000	73.21382				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	101.70543				0.00	0	0
<b>Total SSN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	101.70475				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>
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.02407				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>

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 16/10/2019 Spot Bond				100.00000	0.00000	95.60670			0.00	0	0
<b>Total SSN028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02(On 07/12/2023 Spot Bond				100.00000	0.00000	100.58693			0.00	0	0
<b>Total SSN029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03(On 24/05/2017 Spot Bond				100.00000	0.00000	100.86117			0.00	0	0
<b>Total SSN030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03(On 17/03/2020 Spot Bond				100.00000	0.00000	100.20084			0.00	0	0
<b>Total SSN033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03(On 02/06/2020 Spot Bond				100.00000	0.00000	100.65007			0.00	0	0
<b>Total SSN034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03(On 17/11/2020 Spot Bond				100.00000	0.00000	101.06183			0.00	0	0
<b>Total SSN035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03(On 18/12/2020 Spot Bond				100.00000	0.00000	101.74044			0.00	0	0
<b>Total SSN036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03(On 01/06/2021 Spot Bond				100.00000	0.00000	100.71320			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	103.22341	9.55000	101.60991			0.00	0	0
<b>Total SSN038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03(On 16/08/2019 Spot Bond				100.00000	0.00000	101.00823			0.00	0	0
<b>Total SSN039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1312(On 19/10/2016 Spot Bond				100.00000	0.00000	99.53808			0.00	0	0
<b>Total SY1312 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1312</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1314(On 03/11/2016 Spot Bond				100.00000	0.00000	99.21874			0.00	0	0
<b>Total SY1314 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1314</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1315 On 16/11/2016 Spot Bond				100.00000	0.00000	98.94691				0.00	0	0
<b>Total SY1315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1316 On 28/11/2016 Spot Bond				100.00000	0.00000	98.60653				0.00	0	0
<b>Total SY1316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1317 On 26/09/2016 Spot Bond			100.00000	99.45504	100.00000	99.72678				0.00	0	0
<b>Total SY1317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1318 On 09/12/2016 Spot Bond				100.00000	0.00000	88.89033				0.00	0	0
<b>Total SY1318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1319 On 19/10/2016 Spot Bond				100.00000	0.00000	99.54582				0.00	0	0
<b>Total SY1319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			9.47000	97.14604	9.47000	97.12149				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	100.87312				0.00	0	0
<b>Total T12A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.90719				0.00	0	0
<b>Total T12A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A12 On 21/02/2048 Spot Bond			9.43000	96.91698	9.43000	99.89676				0.00	0	0
<b>Total T12A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	100.86770				0.00	0	0
<b>Total T13A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.90320				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			9.33000	105.85242	9.33000	104.55766				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	100.83407				0.00	0	0
<b>Total T13A13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.86770				0.00	0	0
<b>Total T13A14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	100.90129				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			9.43000	103.86040	9.43000	103.83440				0.00	0	0
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	100.89260				0.00	0	0
<b>Total T13A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.91684				0.00	0	0
<b>Total T13A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A20 On 21/08/2020 Spot Bond			9.38000	102.14036	9.38000	102.11491				0.00	0	0
<b>Total T13A20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.46925				0.00	300,000,000	500,000,000
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>500,000,000</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>300,000,000</b>	<b>500,000,000</b>
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.16523				0.00	0	0
<b>Total TFS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	99.72122				0.00	0	0
<b>Total TFS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	99.79879				0.00	0	0
<b>Total TFS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	99.79414				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	100.96024				0.00	0	0
<b>Total TFS137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	101.40880				0.00	0	400,000,000
<b>Total TFS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For TFS138</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	100.71123				0.00	0	2,488,651,800
<b>Total TFS139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,488,651,800</b>
<b>Total For TFS139</b>										<b>0.00</b>	<b>0</b>	<b>2,488,651,800</b>
TFS140 On 28/10/2016 Spot Bond				100.00000	0.00000	101.31192				0.00	0	0
<b>Total TFS140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.89754				0.00	0	0
<b>Total TH10A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A3 On 18/07/2017 Spot Bond			7.83000	101.51408	7.83000	101.49290				0.00	0	0
<b>Total TH10A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TH10A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	101.73189				0.00	0	0
<b>Total TH10A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A6 On 18/07/2017 Spot Bond			7.39000	94.33014	7.39000	101.40993				0.00	0	0
<b>Total TH10A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	101.73189				0.00	0	48,803,900
<b>Total TH10A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>48,803,900</b>
<b>Total For TH10A8</b>										<b>0.00</b>	<b>0</b>	<b>48,803,900</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A <sup>1</sup> On 18/07/2017 Spot Bond			7.16000	94.49867	7.16000	101.36652				0.00	0	0
<b>Total TH10A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B <sup>1</sup> On 18/10/2038 Spot Bond				100.00000	0.00000	101.82672				0.00	0	0
<b>Total TH10B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B <sup>2</sup> On 18/07/2017 Spot Bond				100.00000	0.00000	101.81898				0.00	0	0
<b>Total TH10B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C <sup>1</sup> On 18/10/2038 Spot Bond				100.00000	0.00000	102.00471				0.00	0	0
<b>Total TH10C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C <sup>2</sup> On 18/07/2017 Spot Bond				100.00000	0.00000	101.97956				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D <sup>1</sup> On 18/10/2038 Spot Bond				100.00000	0.00000	102.73892				0.00	0	0
<b>Total TH10D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D <sup>2</sup> On 18/07/2017 Spot Bond				100.00000	0.00000	102.65206				0.00	0	0
<b>Total TH10D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A <sup>1</sup> On 18/07/2041 Spot Bond				100.00000	0.00000	101.68155				0.00	0	0
<b>Total TH11A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A <sup>2</sup> On 18/07/2041 Spot Bond				100.00000	0.00000	101.74349				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>
TH11A <sup>3</sup> On 18/07/2018 Spot Bond			8.73000	101.68587	8.73000	101.66226				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>
TH11A <sup>4</sup> On 18/07/2041 Spot Bond				100.00000	0.00000	101.51027				0.00	0	0
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A <sup>5</sup> On 18/07/2041 Spot Bond				100.00000	0.00000	101.73188				0.00	0	80,000,000
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</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
TH11A6 On 18/07/2041 Spot Bond			9.59000	88.52044	9.59000	99.30231				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>
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.39937				0.00	0	0
<b>Total TH11A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.73188				0.00	0	740,000,000
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>740,000,000</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>740,000,000</b>
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.83058				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.80930				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.80155				0.00	0	0
<b>Total TH11B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	102.00082				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.99309				0.00	0	0
<b>Total TH11C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.92539				0.00	0	0
<b>Total TH11C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	102.60375				0.00	0	0
<b>Total TH11D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	102.61147				0.00	0	0
<b>Total TH11D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	102.57285				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	100.86338				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>
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.88772				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>
TH12A On 21/08/2019 Spot Bond			9.38000	102.29367	9.38000	100.38265				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>
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	100.87312				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>
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	100.90719				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>
TH12A On 21/08/2019 Spot Bond			9.29000	98.99877	9.29000	98.97434				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>
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.86825				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>
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.90719				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>
TH12A On 21/02/2048 Spot Bond			9.40000	89.61137	9.40000	98.10894				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>
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	100.95097				0.00	0	0
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	100.95097				0.00	0	0
<b>Total TH12B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	100.95097				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	100.95097				0.00	0	0
<b>Total TH12B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.02872				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.02872				0.00	0	0
<b>Total TH12C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.02872				0.00	0	0
<b>Total TH12C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	101.02775				0.00	0	0
<b>Total TH12C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.34370				0.00	0	0
<b>Total TH12D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	101.34370				0.00	0	0
<b>Total TH12D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.48554				0.00	0	0
<b>Total TH12D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	101.33790				0.00	0	0
<b>Total TH12D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.85073				0.00	0	0
<b>Total TH13A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.87215				0.00	0	0
<b>Total TH13A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2050 Spot Bond				100.00000	0.00000	100.90711				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>

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 On 21/08/2020 Spot Bond			9.53000	100.31520	9.53000	100.24887				0.00	0	0
<b>Total TH13A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.85170				0.00	0	0
<b>Total TH13A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.87312				0.00	0	0
<b>Total TH13A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	100.36218				0.00	0	600,000,000
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
TH13A On 21/08/2020 Spot Bond			9.42000	103.41024	9.42000	101.62283				0.00	0	0
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.83407				0.00	0	0
<b>Total TH13A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.95087				0.00	0	0
<b>Total TH13B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.95184				0.00	0	20,000,000
<b>Total TH13B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For TH13B2</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.95401				0.00	0	0
<b>Total TH13B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.93484				0.00	0	0
<b>Total TH13B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 25/07/2020 Spot Bond				100.00000	0.00000	100.94795				0.00	0	0
<b>Total TH13B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.01888				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>

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				100.00000	0.00000	101.02664				0.00	0	0
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.00185				0.00	0	0
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.02098				0.00	0	0
<b>Total TH13C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.07226				0.00	0	0
<b>Total TH13C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.33856				0.00	0	0
<b>Total TH13D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.33856				0.00	0	0
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.33483				0.00	0	0
<b>Total TH13D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.32062				0.00	0	0
<b>Total TH13D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.35789				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>
TH9A11 On 18/07/2039 Spot Bond				100.00000	0.00000	101.67575				0.00	0	0
<b>Total TH9A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A12 On 18/07/2039 Spot Bond				100.00000	0.00000	101.76285				0.00	0	0
<b>Total TH9A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			101.06155	6.88209	101.06155	6.86527				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE9A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE9A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE9B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	101.87895				0.00	0	0
<b>Total THE9B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE9C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	102.12071				0.00	0	0
<b>Total THE9C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE9D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	102.67129			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			9.50000	93.73896	9.50000	93.67921			0.00	0	0
<b>Total TL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL20/R On 22/02/2020 Spot Bond			100.00000	17.97869	100.00000	17.94468			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	112.45800	10.00000	112.42900			0.00	0	0
<b>Total TL20/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN17 On 14/11/2017 Spot Bond			8.28000	104.44999	8.28000	104.42697			0.00	0	34,000,000,000
<b>Total TN17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>34,000,000,000</b>
<b>Total For TN17</b>									<b>0.00</b>	<b>0</b>	<b>34,000,000,000</b>
TN17/R On 14/11/2017 Spot Bond			100.00000	48.87494	100.00000	48.76736			0.00	0	0
<b>Total TN17/R203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN17/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			9.45000	103.72184	9.45000	103.69539		22,878,450,000.00		2,421,000	42,101,210,500
<b>Total TN20 SPOT</b>								<b>22,878,450,000.00</b>		<b>2,421,000</b>	<b>42,101,210,500</b>
<b>Total For TN20</b>								<b>22,878,450,000.00</b>		<b>2,421,000</b>	<b>42,101,210,500</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	14.34122	100.00000	14.30913		0.00	0	0	0
<b>Total TN20/R208 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For TN20/R208</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
TN20U On 14/04/2020 Spot Bond			100.00000	4.23064	100.00000	4.22039		0.00	0	0	0
<b>Total TN20U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For TN20U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			9.96000	108.43993	9.96000	108.41130		10,458,000,000,000.00	1,050,000,000	22,042,700,000	
<b>Total TN23 SPOT</b>								<b>10,458,000,000,000.00</b>	<b>1,050,000,000</b>	<b>22,042,700,000</b>	
<b>Total For TN23</b>								<b>10,458,000,000,000.00</b>	<b>1,050,000,000</b>	<b>22,042,700,000</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.14629	100.00000	15.11295		0.00	0	0	0
<b>Total TN23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For TN23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
TN25 On 19/08/2025 Spot Bond			10.54500	95.07626	10.54500	95.04971		0.00	0	26,980,000,000	
<b>Total TN25 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>26,980,000,000</b>	
<b>Total For TN25</b>								<b>0.00</b>	<b>0</b>	<b>26,980,000,000</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.44227	100.00000	10.41928		0.00	0	0	0
<b>Total TN25/R186 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN27 On 14/11/2027 Spot Bond			10.55500	92.60343	10.55500	92.57755			0.00	0	12,900,000,000
<b>Total TN27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,900,000,000</b>
<b>Total For TN27</b>									<b>0.00</b>	<b>0</b>	<b>12,900,000,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.04751	100.00000	12.02099			0.00	0	0
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN30 On 09/10/2030 Spot Bond			10.92500	101.91097	10.92500	101.88135			0.00	0	8,700,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,700,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>8,700,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	125.78195	8.00000	125.75499			0.00	0	0
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN40 On 09/10/2040 Spot Bond			11.24500	100.95920	11.24500	100.92903			0.00	0	500,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	105.04390	10.75000	105.01385			0.00	0	0
<b>Total TN40/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN40/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.94965			0.00	18,465,900	11,686,300
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>18,465,900</b>	<b>11,686,300</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>18,465,900</b>	<b>11,686,300</b>
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.22985			0.00	0	0
<b>Total TORQ10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TORQ2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.97355			0.00	3,136,410,000	1,568,205,000
<b>Total TORQ3 SPOT</b>									<b>0.00</b>	<b>3,136,410,000</b>	<b>1,568,205,000</b>
<b>Total For TORQ3</b>									<b>0.00</b>	<b>3,136,410,000</b>	<b>1,568,205,000</b>
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TORQ4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total TORQ5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TORQ5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.40399				0.00	0	0
<b>Total TORQ6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.06703				0.00	0	0
<b>Total TORQ7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	101.09031				0.00	0	0
<b>Total TORQ8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	101.12522				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	112.45800	10.00000	112.42900				0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	99.84888				0.00	0	0
<b>Total TPDA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	99.82048				0.00	0	0
<b>Total TPDA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	101.85010				0.00	0	200,000,000
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	100.68287				0.00	0	0
<b>Total TPDA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 30/11/2020 Spot Bond			9.45000	103.28656	9.45000	103.26065				0.00	0	0
<b>Total TPDA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	99.94469	10.00000	99.91705				0.00	0	0
<b>Total TR30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	99.94607	9.75000	99.91911				0.00	0	0
<b>Total TR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	9.94678	100.00000	9.92028				0.00	0	0
<b>Total TR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	100.31732				0.00	0	0
<b>Total TRA2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	100.33156				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			9.68000	102.73880	9.68000	102.71227				0.00	0	0
<b>Total TRA2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2018 Spot Bond				100.00000	0.00000	100.31767				0.00	0	0
<b>Total TRA2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	100.33156				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			9.48000	101.22020	9.48000	102.59431				0.00	0	0
<b>Total TRA2A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	100.35422				0.00	0	0
<b>Total TRA2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B: On 14/12/2020 Spot Bond				100.00000	0.00000	100.36292				0.00	0	0
<b>Total TRA2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	100.39944				0.00	0	0
<b>Total TRA2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C: On 14/12/2020 Spot Bond				100.00000	0.00000	100.41332				0.00	0	0
<b>Total TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	100.50332				0.00	0	0
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	100.50332				0.00	0	0
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.31071				0.00	0	0
<b>Total TRAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.32645				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA3 On 14/06/2024 Spot Bond			100.00000	7.96841	100.00000	7.94890				0.00	0	0
<b>Total TRAA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.48536	100.00000	8.46458				0.00	0	0
<b>Total TRAA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.33519				0.00	0	0
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.79553	100.00000	8.77399				0.00	0	0
<b>Total TRAB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.33694				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.05401	100.00000	9.03184				0.00	0	0
<b>Total TRAC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.38580				0.00	0	0
<b>Total TRAD1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.20740	100.00000	12.17751				0.00	0	0
<b>Total TRAD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.49351				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>
TRAE2  On 14/06/2024 Spot Bond			100.00000	15.67098	100.00000	15.63259				0.00	0	0
<b>Total TRAE2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE01  On 31/07/2019 Spot Bond			100.00000	19.78168	100.00000	19.73376				0.00	0	0
<b>Total TSE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE03  On 31/10/2020 Spot Bond			100.00000	2.59824	100.00000	2.59194				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>
TSP197  On 13/10/2016 Spot Bond				100.00000	0.00000	99.69157				0.00	0	0
<b>Total TSP197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP198  On 27/10/2016 Spot Bond				100.00000	0.00000	99.41814				0.00	0	0
<b>Total TSP198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP199  On 24/11/2016 Spot Bond				100.00000	0.00000	98.82454				0.00	0	0
<b>Total TSP199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP200  On 08/12/2016 Spot Bond				100.00000	0.00000	98.52584				0.00	0	0
<b>Total TSP200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP202  On 02/02/2017 Spot Bond				100.00000	0.00000	97.17778				0.00	0	0
<b>Total TSP202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP203  On 16/02/2017 Spot Bond				100.00000	0.00000	96.88658				0.00	0	0
<b>Total TSP203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP205  On 02/03/2017 Spot Bond				100.00000	0.00000	96.45650				0.00	0	0
<b>Total TSP205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP206  On 16/03/2017 Spot Bond				100.00000	0.00000	96.23527				0.00	0	0
<b>Total TSP206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP207  On 28/04/2017 Spot Bond				100.00000	0.00000	95.22182				0.00	0	0
<b>Total TSP207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TSP207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP207 On 10/11/2016 Spot Bond				100.00000	0.00000	99.04589				0.00	0	0
<b>Total TSP208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP208 On 11/05/2017 Spot Bond				100.00000	0.00000	94.92193				0.00	0	0
<b>Total TSP209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP209 On 25/05/2017 Spot Bond				100.00000	0.00000	94.59664				0.00	0	0
<b>Total TSP210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP210 On 08/06/2017 Spot Bond				100.00000	0.00000	94.29763				0.00	0	0
<b>Total TSP211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP211 On 22/12/2016 Spot Bond				100.00000	0.00000	98.16777				0.00	0	0
<b>Total TSP212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP212 On 22/06/2017 Spot Bond				100.00000	0.00000	94.02839				0.00	0	0
<b>Total TSP213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP213 On 05/01/2017 Spot Bond				100.00000	0.00000	97.84692				0.00	0	0
<b>Total TSP214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP214 On 06/07/2017 Spot Bond				100.00000	0.00000	93.71372				0.00	0	0
<b>Total TSP215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP215 On 19/01/2017 Spot Bond				100.00000	0.00000	97.53422				0.00	0	0
<b>Total TSP216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP216 On 20/07/2017 Spot Bond				100.00000	0.00000	99.52782				0.00	0	0
<b>Total TSP217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP217 On 03/08/2017 Spot Bond				100.00000	0.00000	93.11888				0.00	0	0
<b>Total TSP218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP218 On 17/08/2017 Spot Bond				100.00000	0.00000	92.85033				0.00	0	0
<b>Total TSP219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TSP219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO011 On 28/08/2019 Spot Bond			100.00000	20.27347	100.00000	20.22435				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>
TWC17 On 10/10/2016 Spot Bond				100.00000	0.00000	101.72775				0.00	0	0
<b>Total TWC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC17 On 28/10/2016 Spot Bond				100.00000	0.00000	101.34374				0.00	0	0
<b>Total TWC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 10/10/2016 Spot Bond				100.00000	0.00000	102.31931				0.00	0	0
<b>Total TWC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 12/10/2016 Spot Bond				100.00000	0.00000	102.08833				0.00	0	0
<b>Total TWC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 12/10/2016 Spot Bond				100.00000	0.00000	101.65772				0.00	1,400,000,000	700,000,000
<b>Total TWC185 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For TWC185</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
TWC18 On 21/10/2016 Spot Bond				100.00000	0.00000	101.37644				0.00	0	0
<b>Total TWC186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 17/01/2017 Spot Bond				100.00000	0.00000	101.40832				0.00	0	0
<b>Total TWC187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 28/10/2016 Spot Bond				100.00000	0.00000	101.31192				0.00	0	0
<b>Total TWC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 11/11/2016 Spot Bond				100.00000	0.00000	100.92479				0.00	0	0
<b>Total TWC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 27/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TWC190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 14/11/2016 Spot Bond				100.00000	0.00000	100.88178				0.00	0	0
<b>Total TWC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TWC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 16/11/2016 Spot Bond				100.00000	0.00000	100.83791				0.00	0	0
<b>Total TWC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 15/02/2017 Spot Bond				100.00000	0.00000	100.84784				0.00	0	0
<b>Total TWC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 28/11/2016 Spot Bond				100.00000	0.00000	100.77346				0.00	0	0
<b>Total TWC194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 17/02/2017 Spot Bond				100.00000	0.00000	100.78202				0.00	0	0
<b>Total TWC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 29/11/2016 Spot Bond				100.00000	0.00000	100.73049				0.00	0	0
<b>Total TWC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 20/02/2017 Spot Bond				100.00000	0.00000	100.73890				0.00	0	0
<b>Total TWC197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 29/11/2016 Spot Bond				100.00000	0.00000	100.68892				0.00	0	0
<b>Total TWC198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 02/12/2016 Spot Bond				100.00000	0.00000	100.58128				0.00	0	0
<b>Total TWC200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 27/02/2017 Spot Bond				100.00000	0.00000	100.58445				0.00	0	0
<b>Total TWC201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.51500	104.95563	9.51500	104.92868				0.00	0	216,000,000
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>216,000,000</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>216,000,000</b>
UG26 On 09/03/2026 Spot Bond			10.49000	105.42173	10.49000	105.39195				0.00	0	0
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA01L On 20/01/2023 Spot Bond			100.00000	8.72236	100.00000	8.70509				0.00	0	0
<b>Total VJA01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For VJA01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA02L On 20/04/2023 Spot Bond			100.00000	8.77944	100.00000	8.75818				0.00	0	0
<b>Total VJA02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA03L On 20/10/2023 Spot Bond			100.00000	9.10316	100.00000	9.08111				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	9.52130	100.00000	9.49823				0.00	0	0
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA05L On 20/04/2024 Spot Bond			100.00000	9.30516	100.00000	9.27612				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	11.17342	100.00000	11.09421				0.00	0	0
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB01L On 20/01/2023 Spot Bond			100.00000	8.52775	100.00000	8.51086				0.00	0	0
<b>Total VJB01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB02L On 20/04/2023 Spot Bond			100.00000	8.68121	100.00000	8.66017				0.00	0	0
<b>Total VJB02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	8.87527	100.00000	8.85377				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	9.27401	100.00000	9.25154				0.00	0	0
<b>Total VJB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB05L On 20/04/2024 Spot Bond			100.00000	9.06941	100.00000	9.04110				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	8.82500	100.00000	8.78057				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>
VKC16 On 29/09/2016 Spot Bond				100.00000	0.00000	99.95499				0.00	0	0
<b>Total VKC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For VKC16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC17 On 06/03/2017 Spot Bond				100.00000	0.00000	100.51233			0.00	0	0
<b>Total VKC17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE01L On 01/04/2018 Spot Bond			100.00000	32.53120	100.00000	32.45239			0.00	0	0
<b>Total VKE01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.23457			0.00	0	0
<b>Total VKE03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	99.97743			0.00	0	0
<b>Total VKE05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	101.21693			0.00	0	0
<b>Total VKE06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	100.47586			0.00	0	0
<b>Total VKE07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	99.95309			0.00	0	0
<b>Total VKE08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA01L On 20/01/2023 Spot Bond			100.00000	8.20722	100.00000	8.19096			0.00	0	0
<b>Total VPA01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA02L On 20/04/2023 Spot Bond			100.00000	8.41415	100.00000	8.39377			0.00	0	0
<b>Total VPA02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	10.33204	100.00000	10.30701			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	5.40608	100.00000	5.39299			0.00	0	0
<b>Total VPA04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA05L On 20/04/2024 Spot Bond			100.00000	9.11785	100.00000	9.08940			0.00	0	0
<b>Total VPA05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For VPA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA06L On 20/07/2024 Spot Bond			100.00000	10.97787	100.00000	10.90006				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>
VPB01L On 20/01/2023 Spot Bond			100.00000	8.01261	100.00000	7.99674				0.00	0	0
<b>Total VPB01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB02L On 20/04/2023 Spot Bond			100.00000	8.31592	100.00000	8.29577				0.00	0	0
<b>Total VPB02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB03L On 20/10/2023 Spot Bond			100.00000	10.56017	100.00000	10.53458				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	5.15879	100.00000	5.14630				0.00	0	0
<b>Total VPB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB05L On 20/04/2024 Spot Bond			100.00000	8.82829	100.00000	8.80072				0.00	0	0
<b>Total VPB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB06L On 24/07/2024 Spot Bond			100.00000	10.71665	100.00000	10.64068				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>
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00079	100.00000	0.00079				0.00	0	0
<b>Total WRS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WS05 On 01/08/2018 Spot Bond			2.79000	244.46839	2.79000	244.40325				0.00	0	0
<b>Total WS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP2 On 28/05/2017 Spot Bond			7.87000	103.70811	7.87000	103.68636				0.00	0	2,000,000,000
<b>Total WSP2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For WSP2</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
WSP2/f On 28/05/2017 Spot Bond			100.00000	64.83816	100.00000	64.69544				0.00	0	0
<b>Total WSP2/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP2/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP3 On 28/05/2019 Spot Bond			8.14000	105.01245	8.14000	104.98968				0.00	0	0
<b>Total WSP3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For WSP3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			8.40500	104.83184	8.40500	104.80839				0.00	0	0
<b>Total WSP4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			8.66500	104.25057	8.66500	104.22654				0.00	0	200,000,000
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
WSP5/f On 28/05/2021 Spot Bond			100.00000	13.87139	100.00000	13.84086				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			7.53500	80.06769	7.53500	80.05160				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>70,012,232,648,481,500.006,124,566,729,500 938,847,862,443</b>
<b>Total for SPOT :</b>												<b>70,012,232,648,481,500.00 124,566,729,500 938,847,862,443</b>
<b>Total Futures</b>												<b>70 012 233 323 092 100.00 124,566,734,838 938,848,521,048</b>
<b>Total Options</b>										<b>28 732.32</b>	<b>108</b>	<b>41,268</b>
<b>Grand Total:</b>												<b>70,012,233,323,120,800.00 124,566,734,946 938,848,562,316</b>