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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/12/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/02/2017 Bond Future			10.58640	79.09490	10.64836	78.70511			0.00	0	8,849
ES33 On 04/05/2017 Bond Future			10.66847	76.82993	10.73230	76.43386			0.00	0	0
ES33 On 03/08/2017 Bond Future			10.74413	78.36275	10.80992	77.95980			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>8,849</b>
ES33 On 02/02/2017 Bond Future	10.61	Call			0.00000	0.00000	148,830		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Put			240.96000	0.24096	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			0.00000	0.00000	22,730		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Put			367.06000	0.36706	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Call			0.00000	0.00000	85,820		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Put			303.97000	0.30397	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			1,076.35000	1.07635	680,280		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			1,202.78000	1.20278	806,710		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			1,139.53000	1.13953	743,460		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/08/2017	Bond Future	10.53	Put			1,737.16000	1.73716	1,334,210		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Put			1,674.07000	1.67407	1,271,120		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Put			1,611.06000	1.61106	1,208,110		0.00	0	0
<b>Total ES33 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>8,849</b>
ES42	On	02/02/2017	Bond Future			10.71363	83.25049	10.77551	82.80518			0.00	0	8,777
ES42	On	04/05/2017	Bond Future			10.79521	80.59692	10.85899	80.14433			0.00	0	0
ES42	On	03/08/2017	Bond Future			10.86953	82.20509	10.93522	81.74464			0.00	0	0
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,777</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>8,777</b>
I2025	On	02/02/2017	Bond Future			127.20829	127.20829	127.22173	127.22173			0.00	0	3,231
I2025	On	04/05/2017	Bond Future			129.67468	129.67468	129.69048	129.69048			0.00	0	0
I2025	On	03/08/2017	Bond Future			130.93534	130.93534	130.95323	130.95323			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,231</b>
I2025	On	02/02/2017	Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	129.99	Put			2,768.27000	2.76827	2,781,710		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.00	Put			2,778.27000	2.77827	2,791,710		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.01	Put			2,788.27000	2.78827	2,801,710		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			2,889.52000	2.88952	2,905,320		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Put			2,869.52000	2.86952	2,885,320		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Put			2,879.52000	2.87952	2,895,320		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Put			3,006.77000	3.00677	3,024,660		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			3,016.77000	3.01677	3,034,660		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Put			3,026.77000	3.02677	3,044,660		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>3,231</b>
I2033	On	02/02/2017	Bond Future			105.88834	105.88834	105.89930	105.89930			0.00	0	5,474
I2033	On	04/05/2017	Bond Future			106.90173	106.90173	106.91444	106.91444			0.00	0	0
I2033	On	03/08/2017	Bond Future			109.04016	109.04016	109.05460	109.05460			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,474</b>
I2033	On	02/02/2017	Bond Future	109.72	Put			3,820.70000	3.82070	3,831,660		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.70	Put			3,800.70000	3.80070	3,811,660		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.71	Put			3,810.70000	3.81070	3,821,660		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.72	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Put			3,925.56000	3.92556	3,938,270		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Put			3,935.56000	3.93556	3,948,270		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Put			3,915.56000	3.91556	3,928,270		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Put			4,065.40000	4.06540	4,079,840		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			4,075.40000	4.07540	4,089,840		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			4,085.40000	4.08540	4,099,840		0.00	0	0
<b>Total I2033 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>5,474</b>
I2038	On	02/02/2017	Bond Future			130.73612	130.73612	130.74988	130.74988			0.00	0	22,790
I2038	On	04/05/2017	Bond Future			133.27086	133.27086	133.28708	133.28708			0.00	0	0
I2038	On	03/08/2017	Bond Future			134.43688	134.43688	134.45513	134.45513			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,790</b>
I2038	On	02/02/2017	Bond Future	137.06	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.06	Put			6,310.12000	6.31012	6,323,880		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Put			6,320.12000	6.32012	6,333,880		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Put			6,300.12000	6.30012	6,313,880		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Put			6,502.92000	6.50292	6,519,140		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Put			6,482.92000	6.48292	6,499,140		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Put			6,492.92000	6.49292	6,509,140		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			6,724.87000	6.72487	6,743,120		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	03/08/2017	Bond Future	141.16	Put			6,704.87000	6.70487	6,723,120		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			6,714.87000	6.71487	6,733,120		0.00	0	0
<b>Total I2038 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>22,790</b>
I2046	On	02/02/2017	Bond Future			130.91124	130.91124	130.92459	130.92459			0.00	0	18,408
I2046	On	04/05/2017	Bond Future			131.92029	131.92029	131.93620	131.93620			0.00	0	0
I2046	On	03/08/2017	Bond Future			134.55962	134.55962	134.57756	134.57756			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>18,408</b>
I2046	On	02/02/2017	Bond Future	137.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.13	Put			6,205.41000	6.20541	6,218,760		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Put			6,215.41000	6.21541	6,228,760		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Put			6,225.41000	6.22541	6,238,760		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			6,383.80000	6.38380	6,399,710		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Put			6,393.80000	6.39380	6,409,710		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Put			6,403.80000	6.40380	6,419,710		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			6,592.44000	6.59244	6,610,380		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			6,602.44000	6.60244	6,620,380		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			6,612.44000	6.61244	6,630,380		0.00	0	0
<b>Total I2046 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>18,408</b>
I2050	On	02/02/2017	Bond Future			139.36558	139.36558	139.37984	139.37984			0.00	0	24,832
I2050	On	04/05/2017	Bond Future			142.06752	142.06752	142.08451	142.08451			0.00	0	0
I2050	On	03/08/2017	Bond Future			143.24675	143.24675	143.26615	143.26615			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>24,832</b>
I2050	On	02/02/2017	Bond Future	144.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.96	Put			5,580.16000	5.58016	5,594,420		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.97	Put			5,590.16000	5.59016	5,604,420		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.98	Put			5,600.16000	5.60016	5,614,420		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	04/05/2017	Bond Future	147.83	Put			5,745.49000	5.74549	5,762,480		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Put			5,755.49000	5.75549	5,772,480		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Put			5,765.49000	5.76549	5,782,480		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			5,973.85000	5.97385	5,993,250		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			5,953.85000	5.95385	5,973,250		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			5,963.85000	5.96385	5,983,250		0.00	0	0
<b>Total I2050 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>24,832</b>
R186	On	02/02/2017	Bond Future			8.98732	111.12464	9.04902	110.70157		9.24	44,560,980.64	401	114,226
R186	On	04/05/2017	Bond Future			9.03501	113.27244	9.09901	112.84291		9.01	0.00	0	0
R186	On	03/08/2017	Bond Future			9.07399	110.22692	9.14043	109.79034		9.28	0.00	0	0
<b>Total R186 Future</b>												<b>44,560,980.64</b>	<b>401</b>	<b>114,226</b>
R186	On	02/02/2017	Bond Future	8.00	Call			31.19000	0.03119	32,840	8.92	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.00	Put			7,533.92000	7.53392	7,112,500	8.92	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Call			2,983.03000	2.98303	3,255,150	9.47	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			617.81000	0.61781	466,860	9.47	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			4,574.06000	4.57406	4,174,440	9.06	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			423.26000	0.42326	470,160	9.11	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.79	Put			2,559.14000	2.55914	2,222,960	9.17	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			790.53000	0.79053	879,930	9.18	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			463.20000	0.46320	339,890	9.53	0.00	0	13,500
R186	On	02/02/2017	Bond Future	8.37	Call			179.14000	0.17914	196,820	9.04	0.00	0	500
R186	On	02/02/2017	Bond Future	8.37	Put			4,958.96000	4.95896	4,553,570	9.04	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			227.77000	0.22777	251,220	9.06	0.00	0	750
R186	On	02/02/2017	Bond Future	8.87	Put			2,193.58000	2.19358	1,878,430	9.20	0.00	0	500
R186	On	02/02/2017	Bond Future	8.90	Call			1,039.58000	1.03958	1,155,940	9.21	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Put			3,553.15000	3.55315	3,176,980	9.11	0.00	0	0
R186	On	02/02/2017	Bond Future	8.62	Call			452.71000	0.45271	503,120	9.12	0.00	0	500
R186	On	02/02/2017	Bond Future	8.62	Put			3,440.64000	3.44064	3,067,980	9.12	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			768.17000	0.76817	855,060	9.17	0.00	0	0
R186	On	02/02/2017	Bond Future	9.02	Put			1,599.66000	1.59966	1,329,110	9.25	0.00	0	500
R186	On	02/02/2017	Bond Future	9.10	Call			1,682.15000	1.68215	1,860,100	9.30	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			2,511.63000	2.51163	2,177,960	9.18	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			813.35000	0.81335	905,290	9.18	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			2,464.63000	2.46463	2,133,500	9.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2017	Bond Future	8.87	Call			959.95000	0.95995	1,067,870	9.20	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Call			3,489.63000	3.48963	3,789,390	9.53	0.00	0	0
R186	On	02/02/2017	Bond Future	9.10	Put			1,334.24000	1.33424	1,089,120	9.30	0.00	0	2,546
R186	On	02/02/2017	Bond Future	8.90	Put			2,065.17000	2.06517	1,758,460	9.21	0.00	0	750
R186	On	02/02/2017	Bond Future	8.95	Call			1,181.57000	1.18157	1,312,580	9.22	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Put			1,861.61000	1.86161	1,569,550	9.22	0.00	0	2,546
R186	On	02/02/2017	Bond Future	9.02	Call			1,400.95000	1.40095	1,553,470	9.25	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			3,206.52000	3.20652	2,931,880	8.98	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			1,874.66000	1.87466	2,026,010	8.98	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			3,285.86000	3.28586	3,007,680	8.98	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			1,902.90000	1.90290	2,056,020	8.98	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			3,246.03000	3.24603	2,969,620	8.98	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			1,931.41000	1.93141	2,086,300	8.98	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,597.45000	2.59745	2,769,040	9.26	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			3,988.29000	3.98829	3,723,300	9.26	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,539.72000	2.53972	2,708,540	9.25	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			4,063.99000	4.06399	3,796,230	9.25	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			2,568.31000	2.56831	2,738,520	9.25	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			4,025.84000	4.02584	3,759,470	9.25	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>36,842</b>
<b>Total For R186</b>												<b>44,560,980.64</b>	<b>401</b>	<b>151,068</b>
R197	On	02/02/2017	Bond Future			295.22979	295.22979	295.26041	295.26041			0.00	0	1,246
R197	On	04/05/2017	Bond Future			300.95380	300.95380	300.98984	300.98984			0.00	0	0
R197	On	03/08/2017	Bond Future			300.07060	300.07060	300.11137	300.11137			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,246</b>
R197	On	02/02/2017	Bond Future	302.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.58	Put			7,319.59000	7.31959	7,350,210		0.00	0	0
R197	On	02/02/2017	Bond Future	302.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.59	Put			7,329.59000	7.32959	7,360,210		0.00	0	0
R197	On	02/02/2017	Bond Future	302.57	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.57	Put			7,309.59000	7.30959	7,340,210		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Put			7,590.16000	7.59016	7,626,200		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Put			7,600.16000	7.60016	7,636,200		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Put			7,610.16000	7.61016	7,646,200		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Put			7,938.63000	7.93863	7,979,400		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/08/2017	Bond Future	308.06	Put			7,948.63000	7.94863	7,989,400		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			7,958.63000	7.95863	7,999,400		0.00	0	0
<b>Total R197 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>1,246</b>
R202	On	02/02/2017	Bond Future			243.05725	243.05725	243.08236	243.08236			0.00	0	36,370
R202	On	04/05/2017	Bond Future			247.76971	247.76971	247.79925	247.79925			0.00	0	0
R202	On	03/08/2017	Bond Future			249.05924	249.05924	249.09254	249.09254			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>36,370</b>
R202	On	02/02/2017	Bond Future	251.72	Put			8,637.64000	8.63764	8,662,750		0.00	0	0
R202	On	02/02/2017	Bond Future	251.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.73	Put			8,647.64000	8.64764	8,672,750		0.00	0	0
R202	On	02/02/2017	Bond Future	251.74	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.74	Put			8,657.64000	8.65764	8,682,750		0.00	0	0
R202	On	02/02/2017	Bond Future	251.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Put			8,910.75000	8.91075	8,940,290		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Put			8,920.75000	8.92075	8,950,290		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Put			8,930.75000	8.93075	8,960,290		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			9,257.46000	9.25746	9,290,760		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			9,267.46000	9.26746	9,300,760		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			9,277.46000	9.27746	9,310,760		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>36,370</b>
R2023	On	02/02/2017	Bond Future			8.70573	98.99008	8.76789	98.71057		6.60	0.00	0	19,260
R2023	On	04/05/2017	Bond Future			8.75090	96.97095	8.81607	96.68756		6.61	0.00	0	0
R2023	On	03/08/2017	Bond Future			8.78445	98.90535	8.85296	98.61763		6.35	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>19,260</b>
R2023	On	02/02/2017	Bond Future	8.85	Put			783.65000	0.78365	630,190	6.64	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			1,176.87000	1.17687	1,305,120	6.64	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			764.56000	0.76456	613,300	6.64	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			1,126.05000	1.12605	1,249,900	6.64	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			803.07000	0.80307	647,410	6.64	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			1,151.31000	1.15131	1,277,360	6.64	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,150.89000	1.15089	1,249,690	6.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/05/2017	Bond Future	8.60	Put			2,094.49000	2.09449	1,909,900	6.57	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,168.93000	1.16893	1,268,920	6.58	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			2,068.60000	2.06860	1,885,200	6.58	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,133.04000	1.13304	1,230,640	6.57	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			2,120.59000	2.12059	1,934,800	6.57	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			1,462.57000	1.46257	1,569,150	6.31	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			2,615.31000	2.61531	2,434,170	6.31	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			1,480.52000	1.48052	1,588,040	6.31	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			2,590.72000	2.59072	2,410,520	6.31	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			1,498.30000	1.49830	1,606,760	6.31	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			2,565.99000	2.56599	2,386,730	6.31	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>19,260</b>
R203	On	02/02/2017	Bond Future			7.80002	103.55058	7.87314	103.50835		0.62	0.00	0	27,216
R203	On	04/05/2017	Bond Future			7.66416	101.37894	7.78288	101.33755		0.39	0.00	0	0
<b>Total R203 Future</b>												<b>0.00</b>	<b>0</b>	<b>27,216</b>
R203	On	02/02/2017	Bond Future	7.70	Call			51.91000	0.05191	63,710	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			151.95000	0.15195	121,520	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			53.87000	0.05387	66,040	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			148.13000	0.14813	118,070	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			56.03000	0.05603	68,570	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			144.50000	0.14450	114,810	0.62	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			10.96000	0.01096	15,000	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			316.13000	0.31613	278,780	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			11.42000	0.01142	15,590	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			313.08000	0.31308	275,860	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			11.78000	0.01178	16,060	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			309.93000	0.30993	272,820	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>27,216</b>
R2030	On	02/02/2017	Bond Future			9.39843	89.78867	9.45999	89.36726			15,982,383.26	178	35,303
R2030	On	04/05/2017	Bond Future			9.45168	91.52430	9.51512	91.09625			0.00	0	0
R2030	On	03/08/2017	Bond Future			9.49949	89.34300	9.56497	88.90760			0.00	0	0
<b>Total R2030 Future</b>												<b>15,982,383.26</b>	<b>178</b>	<b>35,303</b>
R2030	On	02/02/2017	Bond Future	9.30	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Put			1,100.98000	1.10098	679,570		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Put			1,031.61000	1.03161	610,200		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Put			1,170.42000	1.17042	749,010		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/05/2017	Bond Future	9.33	Put			1,257.08000	1.25708	829,030		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			1,188.55000	1.18855	760,500		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			1,325.68000	1.32568	897,630		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			1,440.51000	1.44051	1,005,110		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			1,576.17000	1.57617	1,140,770		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			1,508.30000	1.50830	1,072,900		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>15,982,383.26</b>	<b>178</b>	<b>35,303</b>
R2032	On	02/02/2017	Bond Future			9.55010	92.62797	9.61166	92.17873		12.66	0.00	0	19,889
R2032	On	04/05/2017	Bond Future			9.60292	90.25922	9.66629	89.80272		12.99	0.00	0	0
R2032	On	03/08/2017	Bond Future			9.64884	92.05994	9.71409	91.59557		12.83	0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>19,889</b>
R2032	On	02/02/2017	Bond Future	9.51	Call			1,367.39000	1.36739	1,503,150	12.67	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			2,111.03000	2.11103	1,797,550	12.67	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			1,399.62000	1.39962	1,538,360	12.68	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			2,069.71000	2.06971	1,759,210	12.68	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			1,432.44000	1.43244	1,574,170	12.68	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			2,029.07000	2.02907	1,721,560	12.68	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			2,153.45000	2.15345	2,312,410	12.97	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			3,799.22000	3.79922	3,501,680	12.97	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			2,183.56000	2.18356	2,344,270	12.97	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			3,755.68000	3.75568	3,459,890	12.97	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,213.92000	2.21392	2,376,400	12.97	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			3,712.47000	3.71247	3,418,450	12.97	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			2,825.88000	2.82588	2,999,670	12.80	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			4,873.54000	4.87354	4,582,960	12.80	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			2,856.01000	2.85601	3,031,190	12.81	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			4,830.44000	4.83044	4,541,250	12.81	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			2,886.33000	2.88633	3,062,890	12.81	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			4,787.62000	4.78762	4,499,810	12.81	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>19,889</b>
R2035	On	02/02/2017	Bond Future			9.63076	97.50019	9.69233	97.00555			0.00	0	7,194
R2035	On	04/05/2017	Bond Future			9.68130	94.88141	9.74458	94.37877			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/08/2017	Bond Future			9.72573	96.77420	9.79081	96.26286			0.00	0	0
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,194</b>
R2035	On	02/02/2017	Bond Future	9.50	Put			1,558.57000	1.55857	1,063,930		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			1,476.56000	1.47656	981,920		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			1,394.65000	1.39465	900,010		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			1,558.93000	1.55893	1,056,290		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			1,721.42000	1.72142	1,218,780		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			1,640.12000	1.64012	1,137,480		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			2,156.39000	2.15639	1,645,050		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			2,318.66000	2.31866	1,807,320		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			2,237.47000	2.23747	1,726,130		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>7,194</b>
R2037	On	02/02/2017	Bond Future			9.68843	89.74657	9.74482	89.29491		14.78	0.00	0	45,256
R2037	On	04/05/2017	Bond Future			9.74168	91.48144	9.79960	91.02254		14.54	0.00	0	0
R2037	On	03/08/2017	Bond Future			9.79035	89.04885	9.84991	88.58201		15.07	0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>45,256</b>
R2037	On	02/02/2017	Bond Future	9.68	Put			2,201.30000	2.20130	1,888,790	14.75	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			1,609.70000	1.60970	1,742,920	14.74	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			2,290.43000	2.29043	1,971,990	14.74	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			1,645.58000	1.64558	1,781,750	14.75	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			2,245.63000	2.24563	1,930,140	14.75	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			1,681.81000	1.68181	1,820,960	14.75	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			2,511.63000	2.51163	2,670,360	14.47	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			4,190.06000	4.19006	3,889,890	14.47	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			2,545.52000	2.54552	2,705,980	14.47	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			4,142.75000	4.14275	3,844,310	14.47	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			2,478.22000	2.47822	2,635,230	14.47	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			4,237.97000	4.23797	3,936,080	14.47	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			3,207.82000	3.20782	3,379,720	14.98	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			5,516.97000	5.51697	5,222,030	14.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	03/08/2017	Bond Future	9.57	Call			3,240.83000	3.24083	3,414,100	14.98	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			5,468.77000	5.46877	5,175,200	14.98	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			3,274.32000	3.27432	3,448,950	14.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			5,421.16000	5.42116	5,128,950	14.99	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>45,256</b>
R204	On	02/02/2017	Bond Future			7.99749	101.04404	8.06207	100.93396		1.94	0.00	0	30,150
R204	On	04/05/2017	Bond Future			8.02936	102.99696	8.10358	102.88639		1.71	0.00	0	0
R204	On	03/08/2017	Bond Future			8.01924	101.00953	8.10675	100.89812		1.59	0.00	0	0
<b>Total R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>30,150</b>
R204	On	02/02/2017	Bond Future	8.28	Call			512.74000	0.51274	582,450	1.98	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			142.43000	0.14243	102,060	1.98	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			524.68000	0.52468	595,390	1.98	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			137.42000	0.13742	98,050	1.98	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			536.88000	0.53688	608,550	1.98	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			132.68000	0.13268	94,270	1.98	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			298.28000	0.29828	337,660	1.70	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			601.97000	0.60197	530,780	1.70	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			304.36000	0.30436	344,320	1.70	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			593.10000	0.59310	522,490	1.70	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			310.52000	0.31052	351,060	1.70	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			584.32000	0.58432	514,290	1.70	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			308.64000	0.30864	346,560	1.57	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			763.89000	0.76389	690,400	1.57	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			313.53000	0.31353	351,880	1.57	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			755.98000	0.75598	682,920	1.57	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			318.47000	0.31847	357,240	1.57	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			748.13000	0.74813	675,490	1.57	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>												<b>0.00</b>	<b>0</b>	<b>30,150</b>
R2040	On	02/02/2017	Bond Future			9.69265	93.83571	9.75409	93.30550		15.45	0.00	0	8,238
R2040	On	04/05/2017	Bond Future			9.74437	95.64961	9.80747	95.11070		15.20	0.00	0	0
R2040	On	03/08/2017	Bond Future			9.79158	93.04975	9.85645	92.50134		15.76	0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,238</b>
R2040	On	02/02/2017	Bond Future	9.60	Put			2,848.86000	2.84886	2,459,850	15.38	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			1,440.93000	1.44093	1,575,730	15.37	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			2,956.21000	2.95621	2,560,800	15.37	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			1,475.06000	1.47506	1,613,050	15.37	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			2,902.21000	2.90221	2,509,990	15.37	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			1,509.71000	1.50971	1,650,910	15.38	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
R2040	On	04/05/2017	Bond Future	9.64	Put			4,351.88000	4.35188	4,013,110	15.15	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			2,835.86000	2.83586	3,031,940	15.14	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			4,452.08000	4.45208	4,109,250	15.14	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			2,872.81000	2.87281	3,070,920	15.14	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			4,401.66000	4.40166	4,060,860	15.14	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			2,910.27000	2.91027	3,110,410	15.15	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			3,676.42000	3.67642	3,889,740	15.69	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			5,788.48000	5.78848	5,453,390	15.69	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			3,713.23000	3.71323	3,928,140	15.70	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			5,738.07000	5.73807	5,404,570	15.70	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			3,749.95000	3.74995	3,966,460	15.70	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			5,687.69000	5.68769	5,355,790	15.70	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>8,238</b>
R2044	On	02/02/2017	Bond Future			9.68644	91.25108	9.74784	90.71390		16.16	0.00	0	20,651
R2044	On	04/05/2017	Bond Future			9.73583	93.01498	9.79885	92.46891		15.90	0.00	0	0
R2044	On	03/08/2017	Bond Future			9.78079	90.48780	9.84552	89.93215		16.49	0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>20,651</b>
R2044	On	02/02/2017	Bond Future	9.76	Call			2,195.70000	2.19570	2,396,610	16.17	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			2,089.96000	2.08996	1,753,690	16.17	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			2,240.22000	2.24022	2,444,760	16.18	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			2,047.68000	2.04768	1,715,040	16.18	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			2,285.10000	2.28510	2,493,280	16.19	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			2,005.90000	2.00590	1,676,900	16.19	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			4,184.27000	4.18427	3,851,350	15.87	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			3,071.61000	3.07161	3,280,620	15.86	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			4,282.28000	4.28228	3,945,220	15.86	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			3,110.62000	3.11062	3,321,700	15.86	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			4,233.18000	4.23318	3,898,190	15.86	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			3,149.69000	3.14969	3,362,840	15.87	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			3,895.56000	3.89556	4,118,780	16.44	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			5,680.25000	5.68025	5,347,820	16.44	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			3,820.16000	3.82016	4,040,150	16.43	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			5,781.75000	5.78175	5,446,090	16.43	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			3,857.62000	3.85762	4,079,230	16.43	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			5,730.69000	5.73069	5,396,650	16.43	0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>20,651</b>
R2048	On	02/02/2017	Bond Future			9.66730	94.87364	9.72872	94.32293		15.98	18,974,728.00	200	74,008
R2048	On	04/05/2017	Bond Future			9.71205	92.26751	9.77505	91.70761		16.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	03/08/2017	Bond Future			9.75125	94.10819	9.81589	93.53836		16.33	0.00	0	0
<b>Total R2048 Future</b>												<b>18,974,728.00</b>	<b>200</b>	<b>74,008</b>
R2048	On	02/02/2017	Bond Future	9.76	Call			2,342.78000	2.34278	2,555,560	15.99	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			2,064.59000	2.06459	1,726,660	15.99	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			2,389.35000	2.38935	2,605,860	16.00	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			2,022.54000	2.02254	1,688,340	16.00	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Call			2,436.27000	2.43627	2,656,510	16.01	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			1,981.00000	1.98100	1,650,530	16.01	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			3,216.59000	3.21659	3,434,100	16.45	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			4,334.01000	4.33401	3,991,620	16.45	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			3,256.94000	3.25694	3,476,570	16.46	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			4,284.10000	4.28410	3,943,830	16.46	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			3,297.56000	3.29756	3,519,310	16.46	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			4,234.62000	4.23462	3,896,470	16.46	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			3,814.97000	3.81497	4,035,270	16.24	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			6,108.80000	6.10880	5,759,270	16.24	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			3,852.95000	3.85295	4,074,910	16.24	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			6,055.20000	6.05520	5,707,330	16.24	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			3,891.43000	3.89143	4,115,050	16.25	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			6,002.26000	6.00226	5,656,050	16.25	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>18,974,728.00</b>	<b>200</b>	<b>74,008</b>
R207	On	02/02/2017	Bond Future			8.21269	97.98523	8.28114	97.81261		3.17	0.00	0	75,535
R207	On	04/05/2017	Bond Future			8.25930	99.87916	8.33416	99.70482		2.91	0.00	0	0
R207	On	03/08/2017	Bond Future			8.28339	98.22747	8.36615	98.05097		2.87	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>75,535</b>
R207	On	02/02/2017	Bond Future	8.91	Call			1,617.18000	1.61718	1,770,160	3.29	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			48.90000	0.04890	29,260	3.29	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,341.03000	2.34103	2,508,110	3.35	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			11.16000	0.01116	5,620	3.35	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,364.91000	2.36491	2,532,230	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			10.60000	0.01060	5,300	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,388.81000	2.38881	2,556,360	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			10.07000	0.01007	5,000	3.36	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			591.41000	0.59141	661,990	2.91	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			857.43000	0.85743	753,670	2.91	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			570.48000	0.57048	639,280	2.90	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			883.20000	0.88320	777,660	2.90	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			581.01000	0.58101	650,700	2.90	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			870.37000	0.87037	765,720	2.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/08/2017	Bond Future	8.39	Call			925.33000	0.92533	1,010,920	2.89	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			874.54000	0.87454	783,630	2.89	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			936.72000	0.93672	1,022,980	2.89	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			864.65000	0.86465	774,410	2.89	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			948.20000	0.94820	1,035,120	2.90	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			854.85000	0.85485	765,270	2.90	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			716.20000	0.71620	788,480	2.86	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			1,092.35000	1.09235	988,130	2.86	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>75,648</b>
R208	On	02/02/2017	Bond Future			8.37206	96.81523	8.43979	96.59040		4.53	0.00	0	29,322
R208	On	04/05/2017	Bond Future			8.41256	95.28357	8.48482	95.05594		4.39	0.00	0	0
R208	On	03/08/2017	Bond Future			8.43649	97.18446	8.51395	96.95356		4.23	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>29,322</b>
R208	On	02/02/2017	Bond Future	8.64	Call			1,033.71000	1.03371	1,164,450	4.62	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			372.89000	0.37289	278,800	4.62	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,055.59000	1.05559	1,188,170	4.63	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			361.91000	0.36191	269,660	4.63	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,011.94000	1.01194	1,140,830	4.62	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			383.99000	0.38399	288,050	4.62	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			1,200.80000	1.20080	1,065,800	4.37	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			884.93000	0.88493	978,670	4.37	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			1,183.77000	1.18377	1,049,880	4.37	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			855.97000	0.85597	947,500	4.36	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			1,217.99000	1.21799	1,081,890	4.36	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			870.38000	0.87038	963,010	4.37	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,014.37000	1.01437	1,106,200	4.20	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			1,623.80000	1.62380	1,484,730	4.20	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,027.30000	1.02730	1,119,950	4.20	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			1,606.74000	1.60674	1,468,490	4.20	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,001.25000	1.00125	1,092,240	4.20	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			1,640.68000	1.64068	1,500,770	4.20	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>29,322</b>
R209	On	02/02/2017	Bond Future			9.57121	73.31237	9.63258	72.90035		14.68	0.00	0	66,512
R209	On	04/05/2017	Bond Future			9.61702	71.57854	9.67997	71.15970		15.14	0.00	0	0
R209	On	03/08/2017	Bond Future			9.65662	73.00657	9.72119	72.58040		15.07	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>66,512</b>
R209	On	02/02/2017	Bond Future	9.53	Call			1,252.97000	1.25297	1,377,650	14.71	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			1,943.71000	1.94371	1,656,370	14.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2017	Bond Future	9.54	Call			1,282.61000	1.28261	1,410,020	14.72	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			1,905.57000	1.90557	1,620,960	14.72	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			1,312.67000	1.31267	1,442,840	14.72	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			1,867.94000	1.86794	1,586,090	14.72	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			2,009.72000	2.00972	2,157,320	15.12	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			3,489.80000	3.48980	3,218,560	15.12	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			2,037.69000	2.03769	2,186,910	15.13	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			3,449.47000	3.44947	3,179,850	15.13	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			2,065.72000	2.06572	2,216,560	15.13	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			3,409.30000	3.40930	3,141,300	15.13	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,590.23000	2.59023	2,749,780	14.92	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			4,543.26000	4.54326	4,276,640	14.92	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,618.05000	2.61805	2,778,890	14.92	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			4,502.66000	4.50266	4,237,330	14.92	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,646.04000	2.64604	2,808,160	14.93	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			4,462.34000	4.46234	4,198,290	14.93	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>66,512</b>
R210	On	02/02/2017	Bond Future			185.94680	185.94680	185.96608	185.96608			0.00	0	1,885
R210	On	04/05/2017	Bond Future			187.23421	187.23421	187.25690	187.25690			0.00	0	0
R210	On	03/08/2017	Bond Future			190.97978	190.97978	191.00546	191.00546			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,885</b>
R210	On	02/02/2017	Bond Future	190.85	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.85	Put			4,883.92000	4.88392	4,903,200		0.00	0	0
R210	On	02/02/2017	Bond Future	190.86	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.86	Put			4,893.92000	4.89392	4,913,200		0.00	0	0
R210	On	02/02/2017	Bond Future	190.84	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.84	Put			4,873.92000	4.87392	4,893,200		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Put			5,073.10000	5.07310	5,095,790		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Put			5,053.10000	5.05310	5,075,790		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Put			5,063.10000	5.06310	5,085,790		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Put			5,274.54000	5.27454	5,300,220		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			5,284.54000	5.28454	5,310,220		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			5,294.54000	5.29454	5,320,220		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R210 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	<b>1,885</b>
R212 On 02/02/2017 Bond Future			146.15511	146.15511	146.17058	146.17058			0.00	0	3,380
R212 On 04/05/2017 Bond Future			148.98894	148.98894	149.00707	149.00707			0.00	0	0
R212 On 03/08/2017 Bond Future			149.93768	149.93768	149.95818	149.95818			0.00	0	0
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	<b>3,380</b>
R212 On 02/02/2017 Bond Future	149.27	Put			3,099.42000	3.09942	3,114,890		0.00	0	0
R212 On 02/02/2017 Bond Future	149.28	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 02/02/2017 Bond Future	149.28	Put			3,109.42000	3.10942	3,124,890		0.00	0	0
R212 On 02/02/2017 Bond Future	149.29	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 02/02/2017 Bond Future	149.29	Put			3,119.42000	3.11942	3,134,890		0.00	0	0
R212 On 02/02/2017 Bond Future	149.27	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.23	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.23	Put			3,222.93000	3.22293	3,241,060		0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Put			3,232.93000	3.23293	3,251,060		0.00	0	0
R212 On 04/05/2017 Bond Future	152.25	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.25	Put			3,242.93000	3.24293	3,261,060		0.00	0	0
R212 On 03/08/2017 Bond Future	153.36	Put			3,401.82000	3.40182	3,422,320		0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Put			3,381.82000	3.38182	3,402,320		0.00	0	0
R212 On 03/08/2017 Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.35	Put			3,391.82000	3.39182	3,412,320		0.00	0	0
R212 On 03/08/2017 Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	<b>3,380</b>
R213 On 02/02/2017 Bond Future			9.41384	84.48002	9.47537	84.07063		12.37	0.00	0	50,655
R213 On 04/05/2017 Bond Future			9.46048	82.56096	9.52375	82.14501		12.71	0.00	0	0
R213 On 03/08/2017 Bond Future			9.50055	84.20793	9.56567	83.78479		12.61	0.00	0	0
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	<b>50,655</b>
R213 On 02/02/2017 Bond Future	9.40	Call			1,300.63000	1.30063	1,432,250	12.48	0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Put			1,802.50000	1.80250	1,524,730	12.48	0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Call			1,331.20000	1.33120	1,465,610	12.49	0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Put			1,766.23000	1.76623	1,491,250	12.49	0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Call			1,362.06000	1.36206	1,499,280	12.50	0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Put			1,730.33000	1.73033	1,458,160	12.50	0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Call			2,107.97000	2.10797	2,264,700	12.66	0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Put			3,123.96000	3.12396	2,864,740	12.66	0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Call			2,050.53000	2.05053	2,203,940	12.65	0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Put			3,199.99000	3.19999	2,937,450	12.65	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/05/2017	Bond Future	9.36	Call			2,079.13000	2.07913	2,234,200	12.65	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			3,161.82000	3.16182	2,900,940	12.65	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			2,704.34000	2.70434	2,871,240	12.55	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			4,117.62000	4.11762	3,861,380	12.55	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			2,647.66000	2.64766	2,811,970	12.54	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			4,193.74000	4.19374	3,934,910	12.54	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			2,675.91000	2.67591	2,841,520	12.55	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			4,155.56000	4.15556	3,898,030	12.55	0.00	0	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>50,655</b>
R214	On	02/02/2017	Bond Future			9.62151	73.80479	9.68289	73.37321		15.43	0.00	0	36,737
R214	On	04/05/2017	Bond Future			9.66485	71.93310	9.72775	71.49435		15.92	0.00	0	0
R214	On	03/08/2017	Bond Future			9.70261	73.36813	9.76710	72.92157		15.82	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>36,737</b>
R214	On	02/02/2017	Bond Future	9.66	Call			1,593.25000	1.59325	1,746,460	15.58	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			1,753.69000	1.75369	1,475,320	15.58	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			1,627.66000	1.62766	1,783,830	15.59	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			1,717.94000	1.71794	1,442,530	15.59	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			1,662.60000	1.66260	1,821,730	15.60	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			1,682.82000	1.68282	1,410,370	15.60	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			2,267.15000	2.26715	2,430,940	15.83	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			3,447.30000	3.44730	3,172,340	15.83	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			2,297.52000	2.29752	2,463,040	15.83	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			3,406.41000	3.40641	3,133,180	15.83	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			2,328.31000	2.32831	2,495,550	15.84	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			3,366.06000	3.36606	3,094,550	15.84	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			2,843.55000	2.84355	3,015,740	15.71	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			4,651.81000	4.65181	4,377,440	15.71	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			2,873.13000	2.87313	3,046,670	15.71	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			4,609.64000	4.60964	4,336,620	15.71	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			2,903.11000	2.90311	3,077,990	15.71	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			4,567.99000	4.56799	4,296,310	15.71	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>36,737</b>
<b>Total for Bond</b>												<b>79,518,091.90</b>	<b>779</b>	<b>832,349</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ES18 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES18A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2046 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2050 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186/R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186/R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R197 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R202 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2023 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R203 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2030 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2032 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2035 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2037 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R204/R203 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2040 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2044 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2048 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R207/R203 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R208/R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R208/R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
<b>Total R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R210 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R211 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 02/02/2017 GOVI			533.43900	533.43900	531.07700	531.07700			21,337,560.00	4	487
GOVI On 04/05/2017 GOVI			543.74800	543.74800	541.35100	541.35100			0.00	0	0
GOVI On 03/08/2017 GOVI			554.59100	554.59100	552.15600	552.15600			0.00	0	0
<b>Total GOVI Future</b>									<b>21,337,560.00</b>	<b>4</b>	<b>487</b>
GOVI On 02/02/2017 GOVI	533.32	Call			0.00000	0.00000	1,190,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2017	GOVI	533.32	Put			22,430.00000	2.24300	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			0.00000	0.00000	1,090,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Put			22,530.00000	2.25300	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			0.00000	0.00000	990,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			22,630.00000	2.26300	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,791,710.00000	279.17100	2,815,680,000		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			2,791,610.00000	279.16100	2,815,580,000		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			2,791,510.00000	279.15100	2,815,480,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			89,340.00000	8.93400	64,990,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			89,440.00000	8.94400	65,090,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			89,540.00000	8.95400	65,190,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>												<b>21,337,560.00</b>	<b>4</b>	<b>487</b>
<b>Total for GOVI</b>												<b>21,337,560.00</b>	<b>4</b>	<b>487</b>
AL37	On	02/02/2017	Index Future			510.95800	510.95800	509.73600	509.73600			0.00	0	7
AL37	On	04/05/2017	Index Future			520.83200	520.83200	519.59600	519.59600			0.00	0	0
AL37	On	03/08/2017	Index Future			531.21800	531.21800	529.96700	529.96700			0.00	0	0
<b>Total AL37 Future</b>												<b>0.00</b>	<b>0</b>	<b>7</b>
<b>Total For AL37</b>												<b>0.00</b>	<b>0</b>	<b>7</b>
AL7T	On	02/02/2017	Index Future			589.47600	589.47600	587.16400	587.16400			0.00	0	2
AL7T	On	04/05/2017	Index Future			600.86700	600.86700	598.52300	598.52300			0.00	0	0
AL7T	On	03/08/2017	Index Future			612.84900	612.84900	610.47000	610.47000			0.00	0	0
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
ALBI	On	02/02/2017	Index Future			535.54800	535.54800	533.17000	533.17000			0.00	0	746
ALBI	On	04/05/2017	Index Future			545.89700	545.89700	543.48400	543.48400			0.00	0	0
ALBI	On	03/08/2017	Index Future			556.78300	556.78300	554.33200	554.33200			0.00	0	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>746</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>746</b>
IGOV	On	02/02/2017	Index Future			247.20100	247.20100	247.29600	247.29600			0.00	0	1,030
IGOV	On	04/05/2017	Index Future			251.99300	251.99300	252.09500	252.09500			0.00	0	0
IGOV	On	03/08/2017	Index Future			257.03300	257.03300	257.14200	257.14200			0.00	0	0
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>1,030</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>1,030</b>
ILBI On 02/02/2017 Index Future			671.57500	671.57500	671.77600	671.77600				0.00	0	157
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>157</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>157</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>1,942</b>
JIBAR F On 21/12/2016 Jibar Future			7.37000	92.63000	7.37000	92.63000				0.00	0	10,000
JIBAR F On 18/01/2017 Jibar Future			7.39000	92.61000	7.39000	92.61000				0.00	0	0
JIBAR F On 15/02/2017 Jibar Future			7.42000	92.58000	7.42000	92.58000				0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.43000	92.57000	7.43000	92.57000				0.00	0	1,000
JIBAR F On 19/04/2017 Jibar Future			7.45000	92.55000	7.45000	92.55000				0.00	0	0
JIBAR F On 17/05/2017 Jibar Future			7.47000	92.53000	7.47000	92.53000				0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.49000	92.51000	7.49000	92.51000				0.00	0	0
JIBAR F On 20/09/2017 Jibar Future			7.53000	92.47000	7.53000	92.47000				0.00	0	0
JIBAR F On 20/12/2017 Jibar Future			7.56000	92.44000	7.56000	92.44000				0.00	0	0
JIBAR F On 20/03/2018 Jibar Future			7.59000	92.41000	7.59000	92.41000				0.00	0	0
JIBAR F On 20/06/2018 Jibar Future			7.62000	92.38000	7.62000	92.38000				0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			7.64000	92.36000	7.64000	92.36000				0.00	0	0
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>11,000</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>11,000</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>11,000</b>
10Y ST On 17/12/2025 Interest Rate Swap			99.35130	99.35130	99.67791	99.67791				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			96.51501	96.51501	96.85922	96.85922				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			95.36940	95.36940	95.72223	95.72223				0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			97.53295	97.53295	97.89405	97.89405				0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			101.23873	101.23873	101.59976	101.59976				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 Interest Rate Swap			100.06872	100.06872	100.06871	100.06871				0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.00270	100.00270	100.00617	100.00617				0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.62524	99.62524	99.62648	99.62648				0.00	0	0
1Y STN On 21/09/2017 Interest Rate Swap			99.67789	99.67789	99.68372	99.68372				0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.95619	99.95619	99.96850	99.96850				0.00	0	0
<b>Total 1Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1Y STND</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
2Y STN On 18/12/2017 Interest Rate Swap			99.97816	99.97816	99.99020	99.99020				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.28856	99.28856	99.30501	99.30501				0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.98551	98.98551	99.00317	99.00317				0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			99.09026	99.09026	99.11627	99.11627				0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.62000	99.62000	99.66000	99.66000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 2Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 2Y STND</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
5Y STN On 17/12/2020 Interest Rate Swap			98.28875	98.28875	98.43704	98.43704				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			97.67080	97.67080	97.83463	97.83463				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			97.02430	97.02430	97.19799	97.19799				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			97.35645	97.35645	97.54546	97.54546				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			99.64654	99.64654	99.84341	99.84341				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>100,855,651.90</b>	<b>783</b>	<b>845,828</b>
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	99.97777				0.00	0	0
<b>Total AA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA04/JI On 22/03/2017 Spot Bond			100.00000	81.96556	100.00000	99.72603				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			11.03000	98.87666	11.03000	98.84734				0.00	0	100,000,000
<b>Total AA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For AA05</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	97.85173				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	12.82290	100.00000	12.79183				0.00	0	0
<b>Total AA06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			10.96000	96.79601	10.96000	96.76763				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	103.12900	10.00000	103.10200				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	101.16904				0.00	0	0
<b>Total AB010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.00760				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			10.05500	97.69891	10.05500	97.67243				0.00	0	1,500,000,000
<b>Total AB013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For AB013</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
AB014L On 19/11/2024 Spot Bond			100.00000	10.27186	100.00000	10.24697				0.00	0	0
<b>Total AB014U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB014U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB015L On 13/11/2024 Spot Bond			10.84000	100.94150	10.84000	100.91207				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	10.59339	100.00000	10.57242				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	103.35718	11.37000	103.32561				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	10.28553	100.00000	10.26006				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	89.00034	11.81000	88.97157				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	10.38395	100.00000	10.35824				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	14.90299	100.00000	14.86689				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	15.63590	100.00000	15.61106				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	14.50533	100.00000	14.46004				0.00	0	0
<b>Total AB025U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB025U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB026L On 20/08/2021 Spot Bond			100.00000	17.44052	100.00000	17.40214				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.34542				0.00	0	0
<b>Total AB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB09 On 03/05/2017 Spot Bond			9.41500	101.67799	9.41500	101.65263				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	103.90000	10.00000	103.87300				0.00	0	0
<b>Total ABC1234/R2022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABC1234/R2022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3: On 07/12/2023 Spot Bond			3.19000	114.53895	3.19000	274.66449				0.00	0	10,000,000
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.54062				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	101.02070				0.00	0	0
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.04764				0.00	0	0
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.20046				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	101.63105				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	101.77478				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	101.13978				0.00	0	0
<b>Total ABFN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN14 On 14/05/2022 Spot Bond				100.00000	0.00000	100.84379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ABFN14 On 11/11/2020 Spot Bond				100.00000	0.00000	100.81453				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>
ABFN15 On 11/11/2022 Spot Bond				100.00000	0.00000	100.32957				0.00	0	0
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN16 On 17/05/2019 Spot Bond				100.00000	0.00000	101.15111				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>
ABFN17 On 26/09/2023 Spot Bond				100.00000	0.00000	99.85805				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			12.03000	102.03362	12.03000	100.49898				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	98.54369				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	99.84349				0.00	0	0
<b>Total ABK11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	100.94273				0.00	0	0
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK2 On 24/05/2018 Spot Bond			11.28000	98.39425	11.28000	98.40722				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	99.85808				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	32.55689	100.00000	32.47802				0.00	0	0
<b>Total ABK3/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK3/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.65802				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	42.12818	100.00000	42.02613				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	97.48469				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	32.48681	100.00000	32.40810				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	100.43515				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	97.54733				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	94.61579				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	95.94771				0.00	0	0
<b>Total ABK9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI01 On 07/11/2018 Spot Bond			6.13000	104.89654	6.13000	141.37587				0.00	0	0
<b>Total ABKI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			6.13000	98.82640	6.13000	124.39316				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	10.17854	100.00000	10.16193				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			6.63000	91.86688	6.63000	107.06665				0.00	0	0
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	6.10550	100.00000	6.09553				0.00	0	0

Contract Details	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/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			8.09000	93.71323	8.09000	106.59911				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	7.86178	100.00000	7.84379				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	84.56560				0.00	0	30,000,000
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
ABN05 On 18/04/2021 Spot Bond			2.52000	185.58312	2.52000	185.56063				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	189.97965	2.17000	189.95849				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	203.45139	1.82000	203.43060				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			8.81125	91.10003	8.81125	90.97148				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			8.81125	91.10003	8.81125	90.97148				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	101.64000				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	99.86823				0.00	0	0
<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	101.64444				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			3.05000	93.28858	3.05000	118.65006				0.00	0	0
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN62 On 31/03/2028 Spot Bond			2.86000	98.10038	2.86000	171.41311				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			2.75000	109.57796	2.75000	222.50451				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			10.34500	90.75020	10.34500	90.72491				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	115.39000				0.00	0	0
<b>Total ABN70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.72748				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	110.41000				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	124.30000				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	105.53438	9.63000	105.50712				0.00	0	0
<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	114.47000				0.00	0	0
<b>Total ABN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			10.42500	100.48708	10.42500	100.45903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.58500	91.76926	9.58500	91.74567				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			10.97000	97.21668	10.97000	97.18816				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	100.22650				0.00	0	0
<b>Total ABN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.32044				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			8.93500	103.67534	8.93500	103.65031				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			10.06000	99.73440	10.06000	99.70750				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			9.83000	99.34145	9.83000	99.31512				0.00	0	0
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.12647	9.20000	101.10134				0.00	0	0
<b>Total ABS12/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 14/05/2022 Spot Bond			10.29000	98.49714	10.29000	98.46984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.55000	100.23824	9.55000	100.21241				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			10.02500	99.94981	10.02500	99.92281				0.00	0	0
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			11.27000	96.31899	11.27000	96.28982				0.00	0	0
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			11.27000	97.25262	11.27000	97.22316				0.00	0	1,500,000,000
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
ABS18 On 26/09/2023 Spot Bond			10.29500	107.44244	10.29500	100.12888				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			9.57000	96.52443	9.57000	96.49965				0.00	0	10,000,000
<b>Total ABS6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABS6</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABS7 On 11/09/2026 Spot Bond			11.12000	88.87544	11.12000	88.84888				0.00	0	3,860,000,000
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,860,000,000</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>3,860,000,000</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.09348	100.00000	11.06866				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			3.38000	214.41805	3.38000	271.62841				0.00	0	10,000,000
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABS13 On 31/01/2017 Spot Bond			5.40000	139.08684	5.40000	142.16063				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 31/01/2022 Spot Bond			2.63000	140.45533	2.63000	143.25898				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>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.02724	100.00000	0.02717				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	32.93089	100.00000	32.84934				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	85.04474				0.00	0	8,840,000,000
<b>Total ACL047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,840,000,000</b>
<b>Total For ACL047</b>										<b>0.00</b>	<b>0</b>	<b>8,840,000,000</b>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.84730				0.00	0	0
<b>Total ACL082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.84730				0.00	0	0
<b>Total ACL083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	103.86633				0.00	0	0
<b>Total ACL084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	103.86633				0.00	0	0
<b>Total ACL086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.82827				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	103.90000	10.00000	103.87300				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	100.02473				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	100.02511				0.00	0	0
<b>Total ACL096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.02530				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	100.02480				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.02393				0.00	0	0
<b>Total ACL100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL104 On 20/12/2019 Spot Bond			10.04000	99.95996	10.04000	99.76150				0.00	0	0
<b>Total ACL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total 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	220.96207				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	221.01974				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	100.02433				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>
ACL137 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	104.64936				0.00	0	0
<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	103.83794				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	103.90000	10.00000	103.87300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.00000				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	100.00000				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	100.02443				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	100.15310				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	100.02420				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	100.02324				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	102.59627	10.23000	102.56800				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	109.87450				0.00	0	0
<b>Total ACL165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			10.16000	99.27646	10.16000	99.24943				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	100.02404				0.00	0	0
<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>
ACL169 On 20/06/2017 Spot Bond			1.75000	129.20975	1.75000	129.19684				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>
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.02452				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	100.02317				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	100.04912				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	100.37456				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	101.43855				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	100.24580				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	100.02420				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	100.02442				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	100.02475				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.02493				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.02493				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	100.02669				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.02393				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	100.02648				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	100.48167				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	100.02669				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>
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.02540				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	100.02540				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	157.02347				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	158.14079				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.02249				0.00	0	0
<b>Total ACL208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.70014				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	100.02289				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	98.55575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	91.57645				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	100.02260				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	100.02259				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	100.02412				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	101.05263				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	101.48488				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	101.46361				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	100.02399				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	100.02360				0.00	0	0
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.30256				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	40.74545	100.00000	40.64455				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	40.74545	100.00000	40.64455				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.73982			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	100.43534			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	31.78484	100.00000	31.70784			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>
ADCP4 On 15/04/2017 Spot Bond			100.00000	57.91881	100.00000	57.47446			0.00	0	0
<b>Total ADCP4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AFS1U On 27/09/2019 Spot Bond			100.00000	20.37899	100.00000	20.32908			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	4.28226	100.00000	4.27188			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	101.60046			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	101.65271			0.00	0	0
<b>Total AHF2B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	101.82676			0.00	0	0
<b>Total AHF2C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<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	101.54824			0.00	0	0
<b>Total AHF3A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	101.56566			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.00079			0.00	0	0
<b>Total AHF3B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B:On 18/04/2019 Spot Bond				100.00000	0.00000	101.91383			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	102.62601			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	102.36570			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	39.97987	100.00000	39.87678			0.00	0	0
<b>Total AHL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1AI On 15/04/2020 Spot Bond			100.00000	13.33048	100.00000	13.29610			0.00	0	0
<b>Total AHL1AU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	11.82267	100.00000	11.77783			0.00	0	0
<b>Total AHY2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHY2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	9.62929	100.00000	9.59277			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			9.58000	100.33241	9.58000	100.30648			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			10.59000	106.61977	10.59000	106.58955			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR04 On 29/05/2024 Spot Bond			10.08500	96.27891	10.08500	96.25274				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	13.16196	100.00000	13.13266				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			10.84500	94.71434	10.84500	94.68671				0.00	0	0
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL01 On 30/04/2028 Spot Bond			3.11500	174.49501	3.11500	174.47105				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>
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	99.86023				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	99.85063				0.00	1,120,000,000	560,000,000
<b>Total APF02 SPOT</b>										<b>0.00</b>	<b>1,120,000,000</b>	<b>560,000,000</b>
<b>Total For APF02</b>										<b>0.00</b>	<b>1,120,000,000</b>	<b>560,000,000</b>
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	101.11081				0.00	0	0
<b>Total APF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	101.62594				0.00	0	0
<b>Total APF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS116L On 15/01/2018 Spot Bond			100.00000	64.71827	100.00000	64.56148				0.00	0	0
<b>Total AS116U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS116U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS120L On 01/02/2018 Spot Bond			100.00000	43.70440	100.00000	43.59852				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	14.54022	100.00000	14.50500				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	14.54022	100.00000	14.50500				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS133L On 07/12/2033 Spot Bond			100.00000	2.96675	100.00000	2.96256				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	0.06068	100.00000	0.06062				0.00	0	0
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS167L On 04/10/2021 Spot Bond			100.00000	10.84208	100.00000	10.79335				0.00	0	0
<b>Total AS167U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS167U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS168L On 20/06/2021 Spot Bond			100.00000	19.43513	100.00000	19.34777				0.00	0	0
<b>Total AS168U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	102.37340				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	100.00000				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	100.02323				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	100.03151				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>
ASN014 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>

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 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>
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	97.42000			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>
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	114.52780			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>
ASN02: On 07/12/2033 Spot Bond			3.00000	241.29230	3.00000	241.25990			0.00	0	0
<b>Total ASN022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	98.60927			0.00	0	0
<b>Total ASN028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	94.84946			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>
ASN03: 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>
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	101.03764			0.00	0	0
<b>Total ASN036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 07/12/2033 Spot Bond			3.01500	169.71582	3.01500	215.00101			0.00	0	0
<b>Total ASN037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 20/12/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN048 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	101.61176				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	101.53142				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	101.41905				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	101.32073				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	99.25504				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	100.49498				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	100.00761				0.00	0	0
<b>Total ASN068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	101.11663				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	91.42827				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.02705				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	100.02321				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	100.23080				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	99.58807				0.00	0	0
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.45943				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	99.86239				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	104.98724				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>
ASN08: 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>
ASN09: On 08/10/2018 Spot Bond				100.00000	0.00000	101.77946				0.00	0	0
<b>Total ASN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 16/10/2020 Spot Bond				100.00000	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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN09: On 21/10/2020 Spot Bond				100.00000	0.00000	101.57622			0.00	0	0
<b>Total ASN092 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 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>
ASN09: On 10/11/2020 Spot Bond				100.00000	0.00000	101.06299			0.00	0	0
<b>Total ASN096 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 20/12/2020 Spot Bond				100.00000	0.00000	67.23987			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	100.49801			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	100.02406			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	100.36218			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>
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	101.36008			0.00	0	0
<b>Total ASN119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	100.03045			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	100.02371			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN12(On 24/02/2019 Spot Bond				100.00000	0.00000	100.69994				0.00	0	0
<b>Total ASN128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12(On 24/02/2019 Spot Bond				100.00000	0.00000	100.70425				0.00	0	0
<b>Total ASN129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13(On 24/02/2019 Spot Bond				100.00000	0.00000	100.68904				0.00	0	0
<b>Total ASN130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13(On 03/03/2019 Spot Bond				100.00000	0.00000	100.41657				0.00	0	0
<b>Total ASN131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13(On 03/03/2019 Spot Bond				100.00000	0.00000	100.41334				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>
ASN13(On 20/12/2020 Spot Bond				100.00000	0.00000	100.03019				0.00	0	0
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13(On 05/03/2021 Spot Bond				100.00000	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>
ASN13(On 31/12/2018 Spot Bond				100.00000	0.00000	78.60000				0.00	0	0
<b>Total ASN136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13(On 31/01/2022 Spot Bond			3.36000	138.46679	3.36000	138.44700				0.00	0	0
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14(On 30/03/2021 Spot Bond				100.00000	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	78.60000				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	100.02344				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>

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 20/06/2020 Spot Bond				100.00000	0.00000	102.09420				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	101.21584				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	101.21584				0.00	0	0
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 31/01/2022 Spot Bond			3.40500	138.17647	3.40500	138.15654				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	99.70173				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	100.50826				0.00	240,000,000	60,000,000
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
ASN15: On 31/03/2031 Spot Bond			3.76000	90.39747	3.76000	157.27553				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	102.47436				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>



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 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	101.13891				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	100.78118				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	100.51800				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	0.00000	100.02535				0.00	0	0
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 30/05/2017 Spot Bond				100.00000	0.00000	100.51972				0.00	0	0
<b>Total ASN173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 02/12/2019 Spot Bond				100.00000	0.00000	100.47768				0.00	0	0
<b>Total ASN174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/12/2016 Spot Bond			100.00000	99.45504	100.00000	99.72677				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>
ASN38: On 20/12/2017 Spot Bond			100.00000	55.34948	100.00000	55.21242				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN39I On 20/12/2017 Spot Bond			100.00000	55.39853	100.00000	55.26134				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	55.17783	100.00000	55.04119				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	84.06287	100.00000	83.87355				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	38.38254	100.00000	38.28749				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	98.11828	100.00000	97.85522				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	3.53593	100.00000	3.52717				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	33.37100	100.00000	33.29015				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	100.20902				0.00	0	0
<b>Total BAR001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW11 On 01/10/2018 Spot Bond			9.48000	102.69128	9.48000	102.66515				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	101.77248				0.00	0	0
<b>Total BAW13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.08992				0.00	0	0
<b>Total BAW17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond			100.00000	29.11835	100.00000	29.04625				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.07304			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			10.91000	96.19251	10.91000	96.16444			0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW21 On 24/03/2022 Spot Bond			10.53000	97.36729	10.53000	97.33970			0.00	0	0
<b>Total BAW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	102.23842	9.30000	102.21276			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	100.36216			0.00	0	1,183,430,507
<b>Total BAW22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,183,430,507</b>
<b>Total For BAW22</b>									<b>0.00</b>	<b>0</b>	<b>1,183,430,507</b>
BAW23 On 15/10/2017 Spot Bond			100.00000	60.38083	100.00000	60.23456			0.00	0	0
<b>Total BAW23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	99.90689			0.00	0	0
<b>Total BAW24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.98647			0.00	0	0
<b>Total BAW3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			9.56500	102.45797	9.56500	102.43168			0.00	0	0
<b>Total BAW8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA08 On 31/12/2017 Spot Bond			12.23748	99.28236	12.23748	102.13584			0.00	0	0
<b>Total BAYA08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BAYA18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	102.62599			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA21 On 30/06/2017 Spot Bond			12.36136	98.82086	12.36136	101.78750			0.00	0	0
<b>Total BAYA23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond			12.34000	99.10776	12.34000	101.63679			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	102.51050			0.00	0	0
<b>Total BAYA25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond			12.26500	93.86073	12.26500	100.58578			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	99.60534			0.00	0	0
<b>Total BAYA31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond			12.03000	88.72062	12.03000	97.92666			0.00	0	0
<b>Total BAYA32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	99.61526			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	99.60665			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	98.61481			0.00	0	0
<b>Total BAYA35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	83.56533			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	98.27208			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	97.15317				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	99.60700				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	99.61941				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	99.61941				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	99.60711				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	99.66747				0.00	0	0
<b>Total BAYA50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	102.78650				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	99.57800				0.00	0	0
<b>Total BAYA52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA53 On 30/09/2017 Spot Bond				100.00000	0.00000	99.66712				0.00	0	0
<b>Total BAYA53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA54 On 30/09/2019 Spot Bond				100.00000	0.00000	99.57813				0.00	0	0
<b>Total BAYA54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB03 On 31/12/2016 Spot Bond			15.42882	99.62100	15.42882	103.35281				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			14.61586	99.64382	14.61586	103.05010				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	99.49634				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	99.49615				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	99.49624				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	99.47911				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	99.55564				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	97.59358	100.00000	97.33333				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	18.28644	100.00000	18.24214				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	16.64272	100.00000	16.60239				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>
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.27329	100.00000	10.24840				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>
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.27329	100.00000	10.24840				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>
BAYD5U On 30/06/2035 Spot Bond			100.00000	12.42088	100.00000	12.39079				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>
BAYD6U On 30/06/2035 Spot Bond			100.00000	10.76249	100.00000	10.73641				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BC114L On 30/01/2017 Spot Bond			100.00000	90.34653	100.00000	90.12346				0.00	0	0
<b>Total BC114U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC114U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC115L On 14/02/2017 Spot Bond			100.00000	87.11217	100.00000	86.90476				0.00	0	0
<b>Total BC115U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC115U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC116L On 24/02/2017 Spot Bond			100.00000	85.08159	100.00000	84.88372				0.00	0	0
<b>Total BC116U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC116U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.41048				0.00	0	0
<b>Total BCJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.73008				0.00	0	0
<b>Total BCJ06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	101.34259				0.00	0	0
<b>Total BCJ09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	101.71133				0.00	0	0
<b>Total BCJ10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	100.87473				0.00	0	0
<b>Total BCJ11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	17.01836	100.00000	16.97668				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	17.01836	100.00000	16.97668				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			2.49000	100.77288	2.49000	194.19671				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			9.04000	92.57336	9.04000	164.57380				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206 On 02/03/2028 Spot Bond			9.04000	93.94796	9.04000	165.12129			0.00	0	0
<b>Total BD0206 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			9.42500	92.46340	9.42500	92.44000			0.00	0	0
<b>Total BD0302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BD311E SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BEER02 On 28/03/2018 Spot Bond			8.80000	99.68899	8.80000	99.66528			0.00	0	0
<b>Total BEER02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BEER02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A7U On 21/11/2032 Spot Bond			100.00000	9.20911	100.00000	9.18680			0.00	0	0
<b>Total BG1A7U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A8U On 21/11/2032 Spot Bond			100.00000	7.96931	100.00000	7.95000			0.00	0	0
<b>Total BG1A8U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A8U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1B2U On 23/11/2032 Spot Bond			100.00000	7.96931	100.00000	7.95000			0.00	0	0
<b>Total BG1B2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1B2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1C2U On 21/11/2032 Spot Bond			100.00000	8.45445	100.00000	8.43397			0.00	0	0
<b>Total BG1C2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1C2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00008	100.00000	0.00008			0.00	0	0
<b>Total BG1D2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1D2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1E2U On 21/11/2032 Spot Bond			100.00000	11.31138	100.00000	11.28398			0.00	0	0
<b>Total BG1E2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1E2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1F2U On 21/11/2032 Spot Bond			100.00000	15.62374	100.00000	15.58588			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>
BG42A1 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>



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 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	100.00000				0.00	0	0
<b>Total BG42A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A: On 15/03/2017 Spot Bond			8.98000	102.31079	8.98000	102.28612				0.00	0	0
<b>Total BG42A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	81.47321	100.00000	81.29176				0.00	0	0
<b>Total BG42DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42YI On 15/03/2017 Spot Bond			100.00000	81.47321	100.00000	81.29176				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	101.63041				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			11.79000	98.66924	11.79000	98.63803				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	101.31954				0.00	160,000,000	110,000,000
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>110,000,000</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>160,000,000</b>	<b>110,000,000</b>
BGL04 On 05/02/2025 Spot Bond			11.68000	94.09157	11.68000	99.57417				0.00	0	0
<b>Total BGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL05 On 04/09/2025 Spot Bond			11.81000	101.00367	11.81000	102.04740				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	100.62849			0.00	0	0
<b>Total BGL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL07 On 03/09/2027 Spot Bond			12.38500	100.18759	12.38500	101.21153			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	100.48493			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			11.81000	101.38606	11.81000	101.35393			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	101.34948			0.00	0	0
<b>Total BGL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL11 On 05/05/2021 Spot Bond			12.19000	101.84361	12.19000	102.34015			0.00	0	0
<b>Total BGL11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	100.94266			0.00	0	0
<b>Total BGL12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL13 On 20/08/2021 Spot Bond			12.23000	102.21433	12.23000	102.18137			0.00	0	0
<b>Total BGL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	101.47352			0.00	360,000,000	360,000,000
<b>Total BGL14 SPOT</b>									<b>0.00</b>	<b>360,000,000</b>	<b>360,000,000</b>
<b>Total For BGL14</b>									<b>0.00</b>	<b>360,000,000</b>	<b>360,000,000</b>
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	107.19836			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	100.59429			0.00	0	0
<b>Total BID04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	98.85228			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID06 On 30/06/2019 Spot Bond			9.58000	98.22031	9.58000	98.19520			0.00	0	2,200,000,000
<b>Total BID06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
<b>Total For BID06</b>									<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
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	100.73858			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	98.64865	100.00000	98.91599			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>
BTC146 On 09/01/2017 Spot Bond				100.00000	0.00000	99.59706			0.00	0	0
<b>Total BTC146 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC146</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC147 On 11/01/2017 Spot Bond				100.00000	0.00000	99.55524			0.00	365,000,000	365,000,000
<b>Total BTC147 SPOT</b>									<b>0.00</b>	<b>365,000,000</b>	<b>365,000,000</b>
<b>Total For BTC147</b>									<b>0.00</b>	<b>365,000,000</b>	<b>365,000,000</b>
BTC148 On 06/02/2017 Spot Bond				100.00000	0.00000	99.00976			0.00	0	0
<b>Total BTC148 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC148</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC149 On 10/02/2017 Spot Bond				100.00000	0.00000	98.92245			0.00	0	0
<b>Total BTC149 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC149</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC151 On 10/02/2017 Spot Bond				100.00000	0.00000	97.98324			0.00	0	0
<b>Total BTC151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC152 On 17/05/2017 Spot Bond				100.00000	0.00000	96.83401			0.00	0	0
<b>Total BTC152 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC152</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC153 On 20/02/2017 Spot Bond				100.00000	0.00000	98.71063			0.00	0	0
<b>Total BTC153 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC153</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC154 On 28/02/2017 Spot Bond				100.00000	0.00000	98.54428			0.00	0	0
<b>Total BTC154 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC154</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC155 On 30/12/2016 Spot Bond				100.00000	0.00000	99.81343				0.00	0	0
<b>Total BTC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC156 On 02/03/2017 Spot Bond				100.00000	0.00000	97.88101				0.00	0	0
<b>Total BTC156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC157 On 06/03/2017 Spot Bond				100.00000	0.00000	98.41904				0.00	0	0
<b>Total BTC157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC158 On 07/03/2017 Spot Bond				100.00000	0.00000	98.39672				0.00	0	0
<b>Total BTC158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC159 On 14/03/2017 Spot Bond				100.00000	0.00000	98.24600				0.00	0	0
<b>Total BTC159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	99.85787				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	99.85297				0.00	0	0
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.04565				0.00	0	300,000,000
<b>Total BWZJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For BWZJ17</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.76502				0.00	0	0
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ19 On 10/11/2019 Spot Bond				100.00000	0.00000	101.06853				0.00	0	0
<b>Total BWZJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ21 On 10/11/2021 Spot Bond				100.00000	0.00000	101.09622				0.00	0	0
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX161U On 01/10/2021 Spot Bond			100.00000	9.52295	100.00000	12.05589				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BX162L On 01/10/2021 Spot Bond			100.00000	9.52295	100.00000	12.05589			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	9.54754	100.00000	12.08877			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	9.54754	100.00000	12.08877			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	32.94556	100.00000	32.86575			0.00	0	0
<b>Total BYA49U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA49U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BYB10L On 30/09/2021 Spot Bond			100.00000	16.87686	100.00000	16.80264			0.00	0	0
<b>Total BYB10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYB10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	102.17355			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			15.73000	96.91682	15.73000	96.87628			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	103.02804			0.00	0	0
<b>Total CBL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			13.53000	100.92095	13.53000	100.88505			0.00	0	0
<b>Total CBL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL16 On 18/05/2017 Spot Bond			8.92500	101.08649	8.92500	101.06264			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	98.66534			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			13.53000	98.20825	13.53000	98.17331			0.00	0	0
<b>Total CBL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	98.08303			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			10.51000	95.47269	10.51000	95.44569			0.00	0	0
<b>Total CBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.89737			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	101.34864			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	101.16492			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			10.81000	102.40810	10.81000	102.37833			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			10.94500	107.38845	10.94500	107.35719			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			10.97000	103.54370	10.97000	103.51333			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			11.02000	103.72896	11.02000	103.69823			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>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.10646			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	103.89980	10.00000	103.87270			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	102.01901			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	99.97223			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	101.76737			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	36.81389	100.00000	36.72470			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	40.82466	100.00000	40.72356			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	34.43391	100.00000	34.35049			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	102.28289			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	101.05649			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	101.34698			0.00	0	0
<b>Total CGR23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.46260			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	99.82343			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	99.86021			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>
CGR27 On 25/11/2019 Spot Bond				100.00000	0.00000	100.81228			0.00	0	0
<b>Total CGR27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	102.28077				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	102.35882				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	102.44857				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	100.65783				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	100.70397				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	23.37475	100.00000	23.30015				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	101.45931				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	101.49649				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	101.55590				0.00	0	0
<b>Total CIG12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.73235	10.11000	104.74574			0.00	0	0
<b>Total CLN184 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 29/08/2021 Spot Bond			3.14000	132.89143	3.14000	135.16660			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			3.33000	139.71951	3.33000	133.36033			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	100.00000			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>
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN226 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN227 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 25/11/2020 Spot Bond			10.00000	103.90000	10.00000	103.87300			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>
CLN231 On 25/11/2020 Spot Bond			10.00000	103.90000	10.00000	103.87300			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>
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	100.90969			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>
CLN239 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.69643				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	95.41408	13.50000	95.38022				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	103.02463	9.35000	102.99906				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	99.97435				0.00	0	0
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	99.92548				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	99.98722				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	99.98722				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	99.98722				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>
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	99.91182				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>
CLN26 On 26/03/2019 Spot Bond			9.96000	101.67620	9.96000	101.64890				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>
CLN26 On 30/04/2017 Spot Bond				100.00000	0.00000	101.46545				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266 On 20/06/2017 Spot Bond				100.00000	0.00000	100.85269			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>
CLN271 On 20/06/2017 Spot Bond				100.00000	0.00000	100.10991			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>
CLN271 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02344			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>
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.09551			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	100.71712			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>
CLN276 On 25/05/2017 Spot Bond				100.00000	0.00000	100.74139			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>
CLN276 On 20/06/2017 Spot Bond				100.00000	0.00000	100.14827			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	100.55767			0.00	0	0
<b>Total CLN280 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	101.14444			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>
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.67216			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	99.88964			0.00	0	0
<b>Total CLN290 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	99.84036			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	100.51051				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	103.90000	10.00000	103.87300				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	99.62030				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>
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	99.84196				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	99.73312				0.00	0	0
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	100.02653				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	99.72677				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	99.88782				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	99.76077				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	161.11400				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	100.49584				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	160.93244				0.00	0	0
<b>Total CLN302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	160.93244				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	160.52385				0.00	0	0
<b>Total CLN304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	160.92306				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	101.03150				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			11.62500	92.25715	11.62500	92.22835				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			12.14500	93.62553	12.14500	93.59504				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	99.77037				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	100.02690				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	101.01154				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	101.49981				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	101.43131				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 30/04/2018 Spot Bond			8.80500	105.60786	8.80500	101.22135				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>
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	101.51242				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.02498				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	100.02539				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>
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.02677				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	100.02560				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	100.02777				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	99.77037				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	140.19080				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	101.42508				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	100.03080				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	99.76917				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	100.02855				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>

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 20/12/2018 Spot Bond				100.00000	0.00000	100.02259				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	100.02598				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34 On 28/07/2017 Spot Bond				100.00000	0.00000	101.41335				0.00	0	0
<b>Total CLN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	99.77517				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	101.33843				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35 On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35 On 30/04/2018 Spot Bond				100.00000	0.00000	101.33466				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	101.49193				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	100.02207				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			10.80500	101.41693	10.80500	101.38746				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	100.02373				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	101.33110				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>
CLN365 On 20/03/2024 Spot Bond			12.94500	103.44517	12.94500	103.40933				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>
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	101.37862				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>
CLN367 On 06/08/2023 Spot Bond			12.97500	103.62154	12.97500	103.58615				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	108.96859	10.02000	108.93965				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	101.37862				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	101.51692				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	81.72359				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	100.02337				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	100.02381				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	100.02398				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	99.76149				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN376 On 20/03/2021 Spot Bond			10.21000	101.39368	10.21000	101.36579				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	99.78206				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	100.02628				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>
CLN379 On 20/03/2024 Spot Bond			10.98000	100.56453	10.98000	100.53484				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	102.78918	11.00000	102.75877				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	100.02623				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	101.42099				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			12.73500	99.66194	12.73500	99.62796				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	100.02861				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	100.02368				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	101.60028				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	100.02538				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN38 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>
CLN39 On 20/03/2017 Spot Bond				100.00000	0.00000	100.02296			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>
CLN39 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>
CLN39 On 20/09/2022 Spot Bond				100.00000	0.00000	100.02394			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>
CLN39 On 02/03/2018 Spot Bond				100.00000	0.00000	100.47012			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>
CLN39 On 20/03/2020 Spot Bond				100.00000	0.00000	100.02598			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>
CLN39 On 20/06/2020 Spot Bond				100.00000	0.00000	100.59145			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>
CLN39 On 14/11/2022 Spot Bond				100.00000	0.00000	100.97959			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>
CLN39 On 14/11/2022 Spot Bond				100.00000	0.00000	100.97460			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>
CLN40 On 20/06/2020 Spot Bond				100.00000	0.00000	100.02383			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>
CLN40 On 20/06/2020 Spot Bond				100.00000	0.00000	100.02652			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>
CLN40 On 30/06/2017 Spot Bond				100.00000	0.00000	99.78478			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	99.78478			0.00	0	0
<b>Total CLN403 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN403</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	100.94178			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>
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	92.16443			0.00	0	0
<b>Total CLN406 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	100.02396			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	101.91336			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	100.02630			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	100.02642			0.00	0	0
<b>Total CLN411 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	101.92205			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	100.02604			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	100.03091			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	100.02732			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	102.03500			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN417 On 20/09/2020 Spot Bond			4.00000	101.02268	4.00000	107.85617				0.00	0	0
<b>Total CLN417 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN417</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	99.94415				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	100.02865				0.00	0	0
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	45.83875	7.01000	46.37487				0.00	0	0
<b>Total CLN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	100.02891				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	101.97021				0.00	0	0
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	100.03825				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	100.03532				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	100.03825				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	103.28383				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	100.03442				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	100.02741				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	100.98636				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	100.03404				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>
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	109.42092				0.00	0	0
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	100.04056				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>
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	100.04093				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>
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	100.04245				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>
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	110.18368				0.00	0	0
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	99.78959				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>
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	100.02620				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>
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	102.42651				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN438 On 22/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN438 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN438</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	101.30821				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44( On 20/03/2021 Spot Bond				100.00000	0.00000	111.06753			0.00	0	0
<b>Total CLN440 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN440</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44( On 20/03/2021 Spot Bond				100.00000	0.00000	100.04642			0.00	0	0
<b>Total CLN441 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN441</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44( On 07/06/2017 Spot Bond				100.00000	0.00000	100.02060			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>
CLN44( On 23/05/2021 Spot Bond				100.00000	0.00000	100.78636			0.00	0	0
<b>Total CLN444 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN444</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44( On 24/05/2021 Spot Bond			10.88000	102.45682	10.88000	102.42684			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>
CLN44( On 20/06/2017 Spot Bond				100.00000	0.00000	99.67059			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>
CLN44( On 20/06/2017 Spot Bond				100.00000	0.00000	99.97017			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>
CLN44( On 20/06/2017 Spot Bond				100.00000	0.00000	99.77681			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>
CLN44( On 20/09/2017 Spot Bond				100.00000	0.00000	100.01917			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>
CLN45( On 20/06/2017 Spot Bond				100.00000	0.00000	100.01980			0.00	0	0
<b>Total CLN450 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN450</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 20/06/2017 Spot Bond				100.00000	0.00000	100.01891			0.00	0	0
<b>Total CLN451 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN451</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 31/01/2022 Spot Bond			4.03000	134.21602	4.03000	134.06499			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN45 On 31/01/2025 Spot Bond			5.90000	97.50999	5.90000	96.39395				0.00	0	0
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45 On 31/01/2025 Spot Bond			5.54000	100.00641	5.54000	98.91236				0.00	0	0
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45 On 04/05/2021 Spot Bond				100.00000	0.00000	100.75100				0.00	0	0
<b>Total CLN455 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN455</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45 On 20/12/2021 Spot Bond				100.00000	0.00000	100.02964				0.00	0	0
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45 On 17/11/2021 Spot Bond				100.00000	0.00000	100.90703				0.00	0	0
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45 On 29/11/2021 Spot Bond				100.00000	0.00000	100.59117				0.00	0	0
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45 On 20/06/2017 Spot Bond			100.00000	50.77613	100.00000	50.38657				0.00	0	30,000,000,000
<b>Total CLN459 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,000</b>
<b>Total For CLN459</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,000</b>
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	188.23582				0.00	0	0
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			9.42500	92.46340	9.42500	92.44000				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			9.04000	37.45225	9.04000	164.57380				0.00	0	0
<b>Total CLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			9.04000	37.96186	9.04000	165.12129				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00000				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	100.02412				0.00	0	0
<b>Total CLNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	101.92670				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	100.02439				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	101.49981				0.00	0	0
<b>Total CLNF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.02243				0.00	0	0
<b>Total CLNF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.02344				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	98.38536				0.00	0	0
<b>Total CLNF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.02338				0.00	0	0
<b>Total CLNF14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	100.02409				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>
COH001 On 26/11/2018 Spot Bond				100.00000	0.00000	100.64333				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>
COH002 On 15/04/2019 Spot Bond				100.00000	0.00000	101.78444				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04 On 05/06/2018 Spot Bond			9.36500	99.92626	9.36500	99.90113			0.00	0	980,000,000
<b>Total COJ04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>980,000,000</b>
<b>Total For COJ04</b>									<b>0.00</b>	<b>0</b>	<b>980,000,000</b>
COJ05 On 05/06/2023 Spot Bond			10.16000	110.06710	10.16000	110.03713			0.00	0	1,000,000,000
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
COJ07 On 23/03/2021 Spot Bond			10.42000	103.85748	10.42000	103.82835			0.00	0	0
<b>Total COJ07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ08 On 22/06/2026 Spot Bond			11.22000	101.35200	11.22000	101.32178			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			10.69500	97.75199	10.69500	97.72401			0.00	0	0
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COT01 On 03/04/2023 Spot Bond			10.87000	94.11001	10.87000	94.08265			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			11.77000	92.53842	11.77000	92.50934			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			11.77000	86.10046	11.77000	86.07341			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	16.09861	100.00000	16.05875			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	13.22377	100.00000	13.19102				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	27.84368	100.00000	27.77473				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	31.00826	100.00000	30.93314				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	28.83811	100.00000	28.76670				0.00	0	0
<b>Total CPL06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			12.18500	97.70892	12.18500	97.67752				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	39.24662	100.00000	39.14944				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	33.75758	100.00000	33.67398				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	39.73699	100.00000	39.63859				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			8.59000	100.31419	8.59000	100.29089				0.00	0	0
<b>Total DENG44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			6.86000	101.57744	6.86000	101.55852				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 04/02/2017 Spot Bond			100.00000		0.00000	101.09603				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	103.52397				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	100.51112				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	100.37565				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>
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.87167				0.00	0	0
<b>Total DLTB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB03 On 09/10/2017 Spot Bond			100.00000	66.77137	100.00000	66.60961				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	66.77137	100.00000	66.60961				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	61.44504	100.00000	61.32339				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	100.03069				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	102.24624				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>
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	63.96716				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			9.98000	96.72574	9.98000	96.69987				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			9.85000	102.44167	9.85000	102.41491				0.00	0	123,300,000
<b>Total DV22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>123,300,000</b>
<b>Total For DV22</b>										<b>0.00</b>	<b>0</b>	<b>123,300,000</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	19.94776	100.00000	19.90385				0.00	0	0
<b>Total DV22/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For DV22/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV23 On 27/02/2023 Spot Bond			10.36000	101.53620	10.36000	101.50833			0.00	0	123,100,000
<b>Total DV23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>123,100,000</b>
<b>Total For DV23</b>									<b>0.00</b>	<b>0</b>	<b>123,100,000</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	13.53955	100.00000	13.50974			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	13.53955	100.00000	13.50974			0.00	0	0
<b>Total DV23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV24 On 18/02/2024 Spot Bond			10.40500	99.74420	10.40500	99.71671			0.00	0	0
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	103.29296	9.69000	103.26640			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.29296	9.69000	103.26640			0.00	0	0
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			11.24500	95.93873	11.24500	95.91021			0.00	0	0
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	103.43122	10.10000	103.40353			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.43122	10.10000	103.40353			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>
DVC02i On 24/02/2017 Spot Bond				100.00000	0.00000	100.62729			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	106.95012			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	100.04482			0.00	0	500,000,000
<b>Total DVC023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For DVC023</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	106.60726			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	100.49304			0.00	0	0
<b>Total DVC25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For DVC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	100.51130				0.00	0	0
<b>Total DVC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.00552				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	99.56380				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	100.86485				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>
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	100.53798				0.00	0	0
<b>Total DVF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	100.55686				0.00	0	0
<b>Total DVF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			8.98000	118.90299	8.98000	118.87460				0.00	0	11,998,400
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,998,400</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>11,998,400</b>
E170/R On 01/08/2020 Spot Bond			100.00000	23.12596	100.00000	23.07505				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			9.85000	102.06876	9.85000	102.04165				0.00	0	0
<b>Total ECN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			10.01000	101.59846	10.01000	101.57105				0.00	0	0
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			10.33500	100.76329	10.33500	100.73524				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			3.25000	104.44912	3.25000	104.43433				0.00	0	0
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	101.90830			0.00	0	0
<b>Total EFS00B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS00B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total EFS0A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	101.54318			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	18.86652	100.00000	18.82081			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			2.85000	101.77373	2.85000	101.76058			0.00	0	0
<b>Total EL037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL037/I On 31/01/2037 Spot Bond			2.25000	111.90837	2.25000	111.89570			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			2.79000	126.78799	2.79000	126.77165			0.00	0	0
<b>Total EL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL29 On 19/11/2029 Spot Bond			2.77000	114.14779	2.77000	114.13315			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			2.77000	114.46012	2.77000	114.44558			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			2.80000	105.35372	2.80000	105.34016			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			2.84000	102.30729	2.84000	102.29410			0.00	0	0
<b>Total EL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36/I2 On 31/01/2036 Spot Bond			2.25000	111.90837	2.25000	111.89570				0.00	0	0
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			10.34000	104.84445	10.34000	104.81573				0.00	0	0
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			10.09000	105.10980	10.09000	105.08122				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			10.82000	97.46465	10.82000	97.43628				0.00	0	0
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			11.03000	88.89034	11.03000	93.48808				0.00	0	0
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			11.29500	97.79690	11.29500	99.09095				0.00	0	2,666,666,400
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,666,666,400</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>2,666,666,400</b>
EMM06 On 23/06/2025 Spot Bond			10.92000	96.32168	10.92000	97.73955				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	100.57121				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	101.09923				0.00	0	0
<b>Total EPF004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	100.73744				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	100.47503				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	100.22517				0.00	0	0
<b>Total EPF008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EPF008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF008 On 30/03/2018 Spot Bond				100.00000	0.00000	99.79899				0.00	0	0
<b>Total EPF009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF010 On 07/11/2019 Spot Bond				100.00000	0.00000	101.11431				0.00	0	0
<b>Total EPF010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF011 On 01/09/2018 Spot Bond			100.00000	22.09237	100.00000	22.03766				0.00	0	0
<b>Total EPF011U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF011U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF021 On 01/09/2019 Spot Bond			100.00000	9.04903	100.00000	9.02663				0.00	0	0
<b>Total EPF021U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF021U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC20 On 22/02/2017 Spot Bond				100.00000	0.00000	100.75769				0.00	0	0
<b>Total EPFC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC21 On 06/03/2017 Spot Bond				100.00000	0.00000	102.77902				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>
EPFC22 On 06/09/2017 Spot Bond				100.00000	0.00000	100.35617				0.00	0	0
<b>Total EPFC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC23 On 04/05/2017 Spot Bond				100.00000	0.00000	101.03330				0.00	0	0
<b>Total EPFC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC24 On 06/11/2017 Spot Bond				100.00000	0.00000	101.10880				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>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	101.55530				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	93.82902	100.00000	93.59618				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	97.13726				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			13.03000	96.65695	13.03000	96.62344				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	100.24093				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	34.23850	100.00000	34.15555				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	34.35814	100.00000	34.27491				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>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.87034				0.00	0	0
<b>Total ERS3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.87459				0.00	0	0
<b>Total ERS3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.91617				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	100.96485				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	103.90000	10.00000	103.87300				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.83842				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	100.82828				0.00	0	0
<b>Total ERSA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.80625				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	100.83839				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	100.86950				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	100.83841				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	100.86116				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			8.72000	102.22950	8.72000	102.20552				0.00	0	41,373,552,800
<b>Total ES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>41,373,552,800</b>
<b>Total For ES18</b>										<b>0.00</b>	<b>0</b>	<b>41,373,552,800</b>
ES18/R On 20/04/2018 Spot Bond			9.25000	101.57736	9.25000	101.55212				0.00	0	0
<b>Total ES18/R204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Spot Bond			9.54500	106.12433	9.54500	106.09744			1,909,000,000,000.00		200,000,000	2,951,724,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ES23 SPOT</b>									<b>1,909,000,000,000.00</b>	<b>200,000,000</b>	<b>2,951,724,400</b>
<b>Total For ES23</b>									<b>1,909,000,000,000.00</b>	<b>200,000,000</b>	<b>2,951,724,400</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	104.05762	10.00000	104.03003			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			9.99000	88.97274	9.99000	88.94892			0.00	0	12,708,887,200
<b>Total ES26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,708,887,200</b>
<b>Total For ES26</b>									<b>0.00</b>	<b>0</b>	<b>12,708,887,200</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.72819	7.85000	101.70668			0.00	0	0
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Spot Bond			10.54000	78.33708	10.60000	77.93439			0.00	0	56,712,241,200
<b>Total ES33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>56,712,241,200</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>56,712,241,200</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.01324	7.50000	101.99249			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			10.73000	82.01786	10.73000	81.99432		42,920,000,000,000.00	4,000,000,000	33,607,180,500	
<b>Total ES42 SPOT</b>								<b>12,920,000,000,000.00</b>	<b>4,000,000,000</b>	<b>33,607,180,500</b>	
<b>Total For ES42</b>								<b>12,920,000,000,000.00</b>	<b>4,000,000,000</b>	<b>33,607,180,500</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.33524	8.50000	101.31207		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	100.89614		0.00	0	0	
<b>Total EXX01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EXX01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.77432		0.00	0	0	
<b>Total EXX02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EXX02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FIF01U On 01/11/2018 Spot Bond			100.00000	30.97457	100.00000	30.87786		0.00	0	0	
<b>Total FIF01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FIF01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FIF02U On 01/11/2018 Spot Bond			100.00000	31.05979	100.00000	30.96281		0.00	0	0	
<b>Total FIF02U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FIF02U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FIF03U On 01/11/2018 Spot Bond			100.00000	31.16825	100.00000	31.07094		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF04U On 01/11/2018 Spot Bond			100.00000	31.27670	100.00000	31.17906				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	100.75615				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	100.58031				0.00	0	0
<b>Total FIFB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.69567				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	100.57506				0.00	0	0
<b>Total FIFB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	100.53626				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	99.85796				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	100.22638				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>
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	102.99972				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	0.26130	100.00000	0.26067				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	0.26130	100.00000	0.26067				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	11.78839	100.00000	11.75984				0.00	0	0

Contract Details	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	11.47869	100.00000	11.45088			0.00	0	0
<b>Total FR003U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			10.14000	97.12343	10.14000	97.09704			0.00	0	360,000,000
<b>Total FRB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
<b>Total For FRB05</b>									<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.20171			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	101.47409			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	101.07921			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	100.39801			0.00	0	0
<b>Total FRB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	96.32519			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			10.91000	95.25385	10.91000	97.36888		4,364,000,000,000.00		400,000,000	200,000,000

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 FRB14 SPOT</b>									<b>4,364,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FRB14</b>									<b>4,364,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	100.98450			0.00	0	40,000,000
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	102.00762			0.00	0	30,000,000
<b>Total FRB16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For FRB16</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	102.18140			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	13.08599	100.00000	13.05429			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	102.49231			0.00	0	10,000,000
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRB19 On 14/04/2021 Spot Bond			12.11000	103.06904	12.11000	103.03576			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	103.72646			0.00	0	0
<b>Total FRB20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB21 On 24/11/2021 Spot Bond				100.00000	0.00000	100.83421			0.00	0	0
<b>Total FRB21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB22 On 08/12/2022 Spot Bond				100.00000	0.00000	100.40203			0.00	0	40,000,000
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
FRBC2 On 21/12/2018 Spot Bond			10.83000	102.08412	10.83000	102.05454			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	100.00000			0.00	0	0
<b>Total FRBC22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			3.11000	136.96051	3.11000	140.07359			0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			3.43000	112.94318	3.43000	270.83606				0.00	0	20,000,000
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FRBI25 On 31/01/2025 Spot Bond			3.50000	108.02300	3.50000	114.81079				0.00	0	0
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			3.73000	90.26849	3.73000	157.72456				0.00	0	10,000,000
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRBI33 On 07/12/2033 Spot Bond			3.81000	95.67415	3.81000	194.26643				0.00	0	0
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI46 On 31/03/2046 Spot Bond			3.99000	90.32646	3.99000	89.86980				0.00	0	0
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 30/11/2020 Spot Bond			7.12000	76.26375	7.12000	75.79436				0.00	0	0
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 28/10/2024 Spot Bond			9.20500	50.09823	9.20500	49.23205				0.00	0	0
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 10/12/2024 Spot Bond			9.46000	48.66840	9.46000	47.79019				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>
FRC04 On 15/03/2017 Spot Bond			100.00000	81.47321	100.00000	81.29176				0.00	0	0
<b>Total FRC04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC05 On 13/10/2018 Spot Bond			100.00000	33.03422	100.00000	32.93109				0.00	0	0
<b>Total FRC05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC06 On 31/12/2017 Spot Bond			100.00000	47.96919	100.00000	47.85299				0.00	0	0
<b>Total FRC06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	100.51278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC107 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02805				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>
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02453				0.00	0	0
<b>Total FRC112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02675				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	100.03993	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	100.03993	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	100.02669				0.00	0	500,000,000
<b>Total FRC118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRC118</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</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	100.02553				0.00	0	500,000,000
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02872				0.00	0	500,000,000
<b>Total FRC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRC122</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</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	100.02629				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.03219	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
<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	100.02768				0.00	0	500,000,000
<b>Total FRC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRC128</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</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	100.03359				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	100.03266				0.00	0	700,000,000
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
FRC135 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 FRC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2017 Spot Bond			100.09221	55.63516	100.09221	55.49727				0.00	0	0
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.02395				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>
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	107.46248				0.00	0	0
<b>Total FRC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15:On 20/09/2017 Spot Bond				100.00000	0.00000	100.02609				0.00	0	0
<b>Total FRC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15:On 20/09/2017 Spot Bond			5.76400	96.73125	5.76400	98.00000				0.00	0	0
<b>Total FRC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	100.02639				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.02428				0.00	0	0
<b>Total FRC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.02500				0.00	0	0
<b>Total FRC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.03208				0.00	0	0
<b>Total FRC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.02460				0.00	0	0
<b>Total FRC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 14/12/2018 Spot Bond			13.22500	79.86739	13.22500	79.83853				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.02342				0.00	0	0
<b>Total FRC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.02345				0.00	0	0
<b>Total FRC166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.03341				0.00	0	0
<b>Total FRC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	99.96926				0.00	0	0
<b>Total FRC168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 31/01/2025 Spot Bond			3.99500	107.06374	3.99500	110.74872				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.02533				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.02533				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	100.82076				0.00	0	0
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 30/06/2017 Spot Bond				100.00000	0.00000	102.22247				0.00	0	0
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	100.02533				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	100.02390				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	100.02340				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	101.31921				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	100.02673				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	106.27481				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	101.60939				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	100.03075				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	100.03072				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC185: On 20/03/2019 Spot Bond				100.00000	0.00000	100.02515				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>
FRC188: On 20/03/2019 Spot Bond				100.00000	0.00000	100.02515				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC189: On 02/04/2017 Spot Bond				100.00000	0.00000	101.92776				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>
FRC191: On 02/04/2019 Spot Bond				100.00000	0.00000	102.01849				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>
FRC192: On 25/11/2020 Spot Bond			10.00000	103.90000	10.00000	103.87300				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>
FRC193: On 20/06/2024 Spot Bond				100.00000	0.00000	100.02610				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>
FRC195: On 17/04/2017 Spot Bond				100.00000	0.00000	101.67809				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>
FRC200: On 17/04/2017 Spot Bond				100.00000	0.00000	101.67809				0.00	0	0
<b>Total FRC202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC202: On 06/05/2017 Spot Bond				100.00000	0.00000	101.16471				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>
FRC204: On 06/05/2017 Spot Bond			8.75000	101.08192	8.75000	100.92153				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>
FRC205: On 20/06/2019 Spot Bond				100.00000	0.00000	100.02463				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>
FRC206: On 20/09/2021 Spot Bond			100.00000	10.95700	100.00000	10.92987				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC207(On 20/09/2021 Spot Bond			100.00000	10.17451	100.00000	10.14932				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>
FRC208(On 07/10/2020 Spot Bond				100.00000	0.00000	98.60771				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC209(On 20/12/2019 Spot Bond			100.00000	17.17603	100.00000	17.13350				0.00	0	0
FRC210(On 20/12/2019 Spot Bond				100.00000	0.00000	100.02581				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>
FRC210(On 29/10/2017 Spot Bond			100.00000	63.39449	100.00000	63.24092				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>
FRC211(On 07/05/2020 Spot Bond				100.00000	0.00000	101.13460				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>
FRC212(On 04/06/2021 Spot Bond			100.00000	12.07264	100.00000	12.04275				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>
FRC213(On 07/11/2017 Spot Bond			100.00000	61.94222	100.00000	61.79216				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>
FRC214(On 07/11/2019 Spot Bond				100.00000	0.00000	101.13456				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>
FRC215(On 07/11/2017 Spot Bond			100.00000	61.72178	100.00000	61.57226				0.00	0	0
<b>Total FRC216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC216(On 07/11/2017 Spot Bond				100.00000	0.00000	101.13219				0.00	0	0
<b>Total FRC217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC217(On 07/11/2017 Spot Bond				100.00000	0.00000	101.08334				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC219 On 04/11/2019 Spot Bond				100.00000	0.00000	101.21713			0.00	0	410,000,000
<b>Total FRC219 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>410,000,000</b>
<b>Total For FRC219</b>									<b>0.00</b>	<b>0</b>	<b>410,000,000</b>
FRC220 On 04/11/2017 Spot Bond				100.00000	0.00000	101.15334			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>
FRC221 On 31/01/2022 Spot Bond			3.44000	137.95112	3.44000	137.93112			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>
FRC222 On 20/05/2020 Spot Bond				100.00000	0.00000	100.78117			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>
FRC223 On 30/03/2017 Spot Bond				100.00000	0.00000	102.39071			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>
FRC224 On 20/06/2020 Spot Bond				100.00000	0.00000	100.02588			0.00	0	750,000,000
<b>Total FRC224 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>750,000,000</b>
<b>Total For FRC224</b>									<b>0.00</b>	<b>0</b>	<b>750,000,000</b>
FRC225 On 25/06/2018 Spot Bond				100.00000	0.00000	99.86197			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>
FRC226 On 31/01/2022 Spot Bond			4.30000	132.54589	4.30000	132.52361			0.00	0	0
<b>Total FRC226 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC226</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC227 On 20/12/2020 Spot Bond				100.00000	0.00000	100.03652			0.00	0	0
<b>Total FRC227 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC227</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC228 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC228 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC228</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC229 On 08/02/2020 Spot Bond				100.00000	0.00000	103.85550			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>
FRC230 On 19/10/2020 Spot Bond				100.00000	0.00000	112.03895			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC238 On 08/02/2020 Spot Bond				100.00000	0.00000	104.49360				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	113.15719				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	112.81549				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	103.54833				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	103.12788				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	103.43544				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	105.40063				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	103.40146				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	102.73773				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	103.92739				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	91.59498				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>
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	110.65058				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25( On 19/10/2020 Spot Bond				100.00000	0.00000	90.59878			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	100.24165			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	101.42654			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			3.97000	111.02471	3.97000	134.56903			0.00	0	0
<b>Total FRC66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			4.02000	103.95399	4.02000	134.25679			0.00	0	0
<b>Total FRC69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			4.00000	102.15822	4.00000	134.38158			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			5.86000	101.00634	5.86000	142.08765			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	101.57594			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	100.00000			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	100.00000			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	100.00000			0.00	0	0
<b>Total FRC86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC94/ On 20/03/2017 Spot Bond				100.00000	0.00000	100.02580				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	100.02578				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	101.66571				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>
FRD01U On 22/12/2018 Spot Bond			100.00000	26.52327	100.00000	22.56821				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>
FRD09U On 26/06/2017 Spot Bond			100.00000	65.93240	100.00000	65.77092				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>
FRD13U On 31/12/2019 Spot Bond			100.00000	17.19371	100.00000	17.15206				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>
FRD15U On 31/12/2021 Spot Bond			100.00000	16.25527	100.00000	16.12901				0.00	0	0
<b>Total FRD15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.17468				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	101.39061				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	101.91151				0.00	60,000,000	60,000,000
<b>Total FRJ19 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>60,000,000</b>
<b>Total For FRJ19</b>										<b>0.00</b>	<b>60,000,000</b>	<b>60,000,000</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.88489				0.00	0	0
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	98.91639				0.00	0	0
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	100.86737			0.00	0	0
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS011 On 13/05/2021 Spot Bond			100.00000	4.75489	100.00000	4.74574			0.00	0	0
<b>Total FRS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS021 On 13/05/2021 Spot Bond			100.00000	4.75489	100.00000	4.74574			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			2.32800	84.99301	2.32800	111.72473			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			2.75000	109.03408	2.75000	118.17286			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	101.44015			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	101.68484	10.38000	101.48682			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	101.68484	10.38000	101.48682			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			2.89000	106.40692	2.89000	115.50905			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			2.95000	216.84159	2.95000	216.81275			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			2.86000	116.08877	2.86000	116.07373			0.00	0	0
<b>Total FRS110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 07/12/2033 Spot Bond			2.98000	216.00317	2.98000	215.97427			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.54221			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			3.25000	116.94249	3.25000	116.92612			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			3.05500	112.47700	3.05500	112.46184			0.00	0	0
<b>Total FRS115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			3.05500	112.47700	3.05500	112.46184			0.00	0	0
<b>Total FRS119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			3.10000	117.83663	3.10000	212.65944			0.00	0	0
<b>Total FRS120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 07/12/2033 Spot Bond			3.15000	211.32575	3.15000	211.29649			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			2.78000	105.96623	2.78000	105.95272			0.00	0	0
<b>Total FRS122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 07/12/2033 Spot Bond			3.18000	166.15083	3.18000	210.48384			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			3.96500	96.91911	3.96500	97.30629			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			3.47000	102.72123	3.47000	161.67878			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			3.78000	87.45906	3.78000	100.17472			0.00	0	0
<b>Total FRS127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 31/03/2028 Spot Bond			3.46000	102.84678	3.46000	161.83314			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13( On 11/02/2017 Spot Bond			100.00000		100.00000	0.00000			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>
FRS13( On 31/03/2028 Spot Bond			3.52000	160.93340	3.52000	160.90953			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>
FRS13( On 07/12/2033 Spot Bond			3.69000	198.36139	3.69000	197.23430			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>
FRS13( On 24/03/2020 Spot Bond				100.00000	0.00000	88.13804			0.00	0	0
<b>Total FRS133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13( On 31/01/2038 Spot Bond			3.71000	88.12740	3.71000	101.28709			0.00	0	0
<b>Total FRS134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13( On 31/01/2038 Spot Bond			3.96500	84.61288	3.96500	97.30629			0.00	0	0
<b>Total FRS135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13( On 31/01/2038 Spot Bond			3.49000	104.89829	3.49000	104.88293			0.00	0	0
<b>Total FRS136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13( On 31/03/2028 Spot Bond			3.33000	163.87877	3.33000	163.85531			0.00	0	0
<b>Total FRS137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13( On 07/12/2033 Spot Bond			3.46000	203.10936	3.46000	203.07956			0.00	0	0
<b>Total FRS138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14( On 31/03/2028 Spot Bond			3.46000	161.85686	3.46000	161.83314			0.00	0	0
<b>Total FRS142 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14( On 31/03/2028 Spot Bond			3.46000	161.85686	3.46000	161.83314			0.00	0	0
<b>Total FRS143 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14( On 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS144 On 31/03/2028 Spot Bond			3.75000	95.01091	3.75000	157.42505			0.00	0	0
<b>Total FRS145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS145 On 31/01/2025 Spot Bond			3.55000	114.40987	3.55000	114.39292			0.00	0	0
<b>Total FRS146 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS146</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS146 On 31/01/2022 Spot Bond			3.14000	139.89642	3.14000	139.87723			0.00	0	0
<b>Total FRS147 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	109.36600			0.00	0	0
<b>Total FRS148 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS148</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS148 On 31/03/2028 Spot Bond			3.81000	156.55487	3.81000	156.53043			0.00	0	0
<b>Total FRS149 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS149</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS149 On 31/03/2028 Spot Bond			3.85000	155.96181	3.85000	155.93731			0.00	0	0
<b>Total FRS150 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS150 On 31/01/2025 Spot Bond			3.52000	114.66033	3.52000	114.64343			0.00	0	0
<b>Total FRS151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS151 On 31/03/2028 Spot Bond			3.82000	156.40637	3.82000	156.38192			0.00	0	0
<b>Total FRS152 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			3.86000	155.81396	3.86000	155.78942			0.00	0	0
<b>Total FRS153 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS153</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS153 On 08/08/2017 Spot Bond				100.00000	0.00000	100.97505			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>
FRS154 On 19/09/2017 Spot Bond				100.00000	0.00000	100.04108			0.00	0	0
<b>Total FRS155 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS155</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS155 On 03/10/2017 Spot Bond				100.00000	0.00000	101.76585			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36 On 07/12/2023 Spot Bond			2.74000	117.60369	2.74000	282.01716			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			2.63000	118.36755	2.63000	283.84980			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			3.35000	113.47215	3.35000	272.10515			0.00	0	0
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			3.10000	99.43235	3.10000	140.13912			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	101.37811			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			2.63000	143.27667	2.63000	143.25898			0.00	0	0
<b>Total FRS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.19150			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			2.73000	114.58534	2.73000	114.57089			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	85.52318	104.97509	85.31557			0.00	0	0
<b>Total FRS69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS73 On 12/06/2017 Spot Bond			101.07593	84.42972	101.07593	84.23660			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	82.59194	100.44759	82.40483			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	83.06134	100.76967	82.87438			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2.47000	121.08403	2.47000	121.06952			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			2.71000	95.64400	2.71000	121.64694			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	99.46550			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			2.74000	95.43350	2.74000	121.37911			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	100.63303			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			2.83000	116.98304	2.83000	280.52816			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	101.06825			0.00	0	0
<b>Total FRS94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.58442			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			8.17500	102.50560	8.17500	102.48291			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18 On 14/04/2018 Spot Bond			8.46000	104.44599	8.46000	104.42221			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			8.95000	101.02913	8.95000	101.00470			0.00	0	0
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX20 On 01/10/2020 Spot Bond			9.23000	100.44557	9.23000	100.42068		461,500,000,000.00		50,000,000	50,000,000
<b>Total FRX20 SPOT</b>								<b>461,500,000,000.00</b>		<b>50,000,000</b>	<b>50,000,000</b>
<b>Total For FRX20</b>								<b>461,500,000,000.00</b>		<b>50,000,000</b>	<b>50,000,000</b>
FRX23 On 28/02/2023 Spot Bond			9.99500	92.21947	9.99500	92.19462			0.00	0	10,000,000
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRX24 On 10/12/2024 Spot Bond			10.28000	102.86105	10.28000	102.83273			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			10.71000	94.88636	10.71000	94.85917		53,550,000,000,000.00		5,000,000,000	5,790,000,000
<b>Total FRX26 SPOT</b>								<b>53,550,000,000,000.00</b>		<b>5,000,000,000</b>	<b>5,790,000,000</b>
<b>Total For FRX26</b>								<b>53,550,000,000,000.00</b>		<b>5,000,000,000</b>	<b>5,790,000,000</b>
FRX30 On 31/01/2030 Spot Bond			10.86500	96.09484	10.86500	96.06721		6,627,650,000,000.00		610,000,000	5,200,000,000
<b>Total FRX30 SPOT</b>								<b>6,627,650,000,000.00</b>		<b>610,000,000</b>	<b>5,200,000,000</b>
<b>Total For FRX30</b>								<b>6,627,650,000,000.00</b>		<b>610,000,000</b>	<b>5,200,000,000</b>
FRX31 On 21/02/2031 Spot Bond			11.01000	92.43707	11.01000	92.41015		11,010,000,000,000.00		1,000,000,000	3,210,000,000
<b>Total FRX31 SPOT</b>								<b>11,010,000,000,000.00</b>		<b>1,000,000,000</b>	<b>3,210,000,000</b>
<b>Total For FRX31</b>								<b>11,010,000,000,000.00</b>		<b>1,000,000,000</b>	<b>3,210,000,000</b>
FRX45 On 14/04/2045 Spot Bond			11.10500	74.84212	11.10500	74.81990			0.00	0	0
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.02141			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	100.02203			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	100.42353			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.02390				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	100.02737				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	100.69845				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	100.61671				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	100.62264				0.00	1,400,000,000	700,000,000
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.74463				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	100.76487				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.85383				0.00	0	0
<b>Total FS2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A3L On 20/02/2020 Spot Bond			100.00000	5.94125	100.00000	5.92685				0.00	0	0
<b>Total FS3A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.99678	100.00000	0.99436				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	32.93089	100.00000	32.84934				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	5.52489	100.00000	5.51121				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	0.92692	100.00000	0.92463				0.00	0	0
<b>Total FS4A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A1L On 20/04/2019 Spot Bond			100.00000	16.25492	100.00000	16.20417				0.00	0	0
<b>Total FS5A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A2L On 20/04/2021 Spot Bond			100.00000	2.89303	100.00000	2.88399				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.51490	100.00000	0.51329			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	2.62357	100.00000	2.61721			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	2.89303	100.00000	2.88399			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	2.89303	100.00000	2.88399			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	2.89303	100.00000	2.88399			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	2.89303	100.00000	2.88399			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	101.71359			0.00	0	0
<b>Total GBL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GFC04 On 11/04/2017 Spot Bond			10.15500	101.63214	10.15500	101.60471			0.00	0	0
<b>Total GFC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.61640			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	100.63396			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	100.64096			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.68645			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	100.74236			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	100.77727			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>
GPT39 On 02/03/2017 Spot Bond				100.00000	0.00000	100.47062			0.00	0	0
<b>Total GPT39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	16.02248	100.00000	15.98280			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	56.76384	100.00000	56.62328			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	20.90570	100.00000	20.85393			0.00	0	0
<b>Total GRB03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB04 On 15/05/2020 Spot Bond			100.00000	13.89613	100.00000	13.86245			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	21.83888	100.00000	21.76918			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	14.67684	100.00000	14.63000			0.00	0	0
<b>Total GRB06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB07 On 31/01/2022 Spot Bond			100.00000	2.77722	100.00000	2.76904			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	90.12346	100.00000	89.90148			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	61.20131	100.00000	61.06549			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	44.43558	100.00000	44.30471			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	34.76945	100.00000	34.73085			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	22.21779	100.00000	22.15235			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	15.45309	100.00000	15.43593			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	11.10890	100.00000	11.07618			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	6.86804	100.00000	6.86041			0.00	0	0
<b>Total GRB16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB17 On 29/01/2021 Spot Bond			100.00000	5.58194	100.00000	5.56536			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	3.05585	100.00000	3.05246			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	2.77722	100.00000	2.76904			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.79832				0.00	1,100,000,000	550,000,000
<b>Total GRH1A3 SPOT</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
<b>Total For GRH1A3</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.45870				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	101.53608				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	100.21802				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	100.77217				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	99.86441				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	101.67268				0.00	0	0
<b>Total GRT09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.91540				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	100.90270			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	99.86035			0.00	0	0
<b>Total GRT12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	101.58610			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	100.02826			0.00	0	0
<b>Total GRT14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	101.58964			0.00	0	0
<b>Total GRT15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	101.63199			0.00	0	0
<b>Total GRT16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT17 On 17/10/2023 Spot Bond			10.27500	108.08499	10.27500	101.18101			0.00	0	0
<b>Total GRT17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005			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>
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	109.90068			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	104.86301			0.00	0	0
<b>Total HC1M2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC1M2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HC1M3 On 30/04/2017 Spot Bond				100.00000	0.00000	101.23999			0.00	0	0
<b>Total HC1M3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC1M3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	101.84845			0.00	0	0
<b>Total HC2T1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC2T1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HC3T1 On 28/03/2019 Spot Bond				100.00000	0.00000	100.51776				0.00	0	0
<b>Total HC3T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC3T1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	100.14191				0.00	0	0
<b>Total HC4T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC4T1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL01U On 21/11/2019 Spot Bond			100.00000	16.73362	100.00000	16.69308				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	100.19404				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	101.19621				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	100.21502				0.00	0	0
<b>Total HILB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	101.77238				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	101.79149				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	101.81284				0.00	0	0
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.08271	100.00000	10.05829				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B9 On 19/07/2048 Spot Bond			100.00000	10.08271	100.00000	10.05829				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	10.69588	100.00000	10.66997				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	10.69588	100.00000	10.66997				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	11.48422	100.00000	11.45640				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	11.48422	100.00000	11.45640				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	12.44776	100.00000	12.41761				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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1F2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1G2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.96260				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	103.90000	10.00000	103.87300				0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF05 On 17/02/2017 Spot Bond			8.16500	103.62371	8.16500	103.60083			1,633,000,000,000.00	200,000,000	100,000,000	
<b>Total HPF05 SPOT</b>									<b>1,633,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
<b>Total For HPF05</b>									<b>1,633,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.84575				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	100.80134				0.00	0	0
<b>Total HPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	101.85521				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	101.69944				0.00	0	0
<b>Total HPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			9.10000	105.75868	9.10000	105.73310				0.00	0	4,890,000,000
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,890,000,000</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>4,890,000,000</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	18.22753	100.00000	18.18740				0.00	0	0
<b>Total HWAY20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2023 Spot Bond			2.78000	117.32736	2.78000	281.35423				0.00	0	13,500,000,000
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,000</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,000</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
HWAY2 On 07/12/2024 Spot Bond			2.49000	121.83555	2.49000	292.16730			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			2.79000	100.05072	2.79000	99.96045			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			10.71500	92.10236	10.71500	92.07623		107,150,000,000,000.00	10,000,000,000	7,970,000,000	
<b>Total HWAY34 SPOT</b>								<b>17,150,000,000,000.00</b>	<b>10,000,000,000</b>	<b>7,970,000,000</b>	
<b>Total For HWAY34</b>								<b>17,150,000,000,000.00</b>	<b>10,000,000,000</b>	<b>7,970,000,000</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.70441	100.00000	12.67643			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			10.72500	91.81425	10.72500	91.78818			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	12.70438	100.00000	12.67640			0.00	0	0
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	101.57910			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	100.04473			0.00	0	0
<b>Total HWF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF10 On 30/09/2019 Spot Bond			100.00000	20.16329	100.00000	20.07364			0.00	0	0
<b>Total HWF10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	103.90000	10.00000	103.87300			0.00	0	0
<b>Total HWY023/R197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWY023/R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			2.10000	127.25369	2.10000	127.23980		6,732,180,000,000.00	3,205,800,000	71,964,698,800	
<b>Total I2025 SPOT</b>								<b>6,732,180,000,000.00</b>	<b>3,205,800,000</b>	<b>71,964,698,800</b>	
<b>Total For I2025</b>								<b>6,732,180,000,000.00</b>	<b>3,205,800,000</b>	<b>71,964,698,800</b>	
I2029 On 31/03/2029 Spot Bond			2.15000	99.16242	2.15000	99.15139		1,290,000,000.00	600,000	4,530,535,800	
<b>Total I2029 SPOT</b>								<b>1,290,000,000.00</b>	<b>600,000</b>	<b>4,530,535,800</b>	
<b>Total For I2029</b>								<b>1,290,000,000.00</b>	<b>600,000</b>	<b>4,530,535,800</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 28/02/2033 Spot Bond			2.16000	104.87055	2.16000	104.85883			10,800,000,000.00	5,000,000	29,893,352,500
<b>Total I2033 SPOT</b>									<b>10,800,000,000.00</b>	<b>5,000,000</b>	<b>29,893,352,500</b>
<b>Total For I2033</b>									<b>10,800,000,000.00</b>	<b>5,000,000</b>	<b>29,893,352,500</b>
I2038 On 31/01/2038 Spot Bond			2.13000	130.90609	2.13000	130.89170			695,232,000,000.00	326,400,000	163,961,903,100
<b>Total I2038 SPOT</b>									<b>695,232,000,000.00</b>	<b>326,400,000</b>	<b>163,961,903,100</b>
<b>Total For I2038</b>									<b>695,232,000,000.00</b>	<b>326,400,000</b>	<b>163,961,903,100</b>
I2046 On 31/03/2046 Spot Bond			2.15000	129.65282	2.15000	129.63841			2,804,460,000,000.00	1,304,400,000	240,394,743,200
<b>Total I2046 SPOT</b>									<b>2,804,460,000,000.00</b>	<b>1,304,400,000</b>	<b>240,394,743,200</b>
<b>Total For I2046</b>									<b>2,804,460,000,000.00</b>	<b>1,304,400,000</b>	<b>240,394,743,200</b>
I2050 On 31/12/2050 Spot Bond			2.14000	138.02584	2.14000	138.01063			13,696,000,000.00	6,400,000	55,090,096,585
<b>Total I2050 SPOT</b>									<b>13,696,000,000.00</b>	<b>6,400,000</b>	<b>55,090,096,585</b>
<b>Total For I2050</b>									<b>13,696,000,000.00</b>	<b>6,400,000</b>	<b>55,090,096,585</b>
IBL22 On 15/03/2018 Spot Bond			8.81500	104.01884	8.81500	103.99405			0.00	0	0
<b>Total IBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			5.40000	100.65435	5.40000	142.16063			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			2.70000	101.31163	2.70000	142.78928			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	102.00814			0.00	0	0
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL39 On 02/04/2018 Spot Bond			8.93500	101.72579	8.93500	101.70137			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	100.30769			0.00	0	5,000,000,000
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	103.90000	10.00000	103.87300			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			9.46000	97.41988	9.46000	97.39514			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL46 On 15/01/2020 Spot Bond			9.88000	96.32987	9.88000	96.30463			0.00	0	0
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL49 On 02/04/2018 Spot Bond			9.32500	99.26613	9.32500	99.24127			0.00	0	0
<b>Total IBL49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL49/F On 02/04/2018 Spot Bond			7.34000	101.60994	7.34000	101.58981			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			9.87000	101.19812	9.87000	101.17163			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	100.68401			0.00	0	0
<b>Total IBL53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL55 On 31/07/2018 Spot Bond			9.24000	101.50383	9.24000	101.47892			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	101.30662			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	100.85018			0.00	0	0
<b>Total IBL57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL58 On 13/02/2017 Spot Bond			8.58500	102.97631	8.58500	102.95239			0.00	0	0
<b>Total IBL58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL59 On 17/02/2019 Spot Bond			9.20000	103.17540	9.20000	103.15018			0.00	0	0
<b>Total IBL59 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL59</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			10.43500	102.61928	10.43500	102.59091			0.00	0	0
<b>Total IBL60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	102.84224			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.40073			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	101.27746			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	100.63554			0.00	0	100,000,000
<b>Total IBL64 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For IBL64</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.23087			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	100.15708			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			3.43000	138.01548	3.43000	137.99548			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	99.96161			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	31.78349	100.00000	31.70650		200,000,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total IBL69U SPOT</b>								<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For IBL69U</b>								<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.88580			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	100.75284			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				106.05985	0.00000	101.19469			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	100.64795			0.00	0	0
<b>Total IBL77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			10.48500	98.78285	10.48500	98.75496			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			9.03000	105.82107	9.03000	105.79568			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	23.49254	100.00000	23.43563			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	12.23428	100.00000	12.20465			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	101.28962			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	99.97730			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	24.72456	100.00000	24.64737			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	100.74479			0.00	0	0
<b>Total IBL85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	100.76899			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			9.33000	101.73444	9.33000	101.70882			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			9.85000	102.54382	9.85000	102.51658			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	13.59309	100.00000	13.56267			0.00	0	0
<b>Total IBL88/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	100.60393				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	23.27679	100.00000	23.20412				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	100.46786				0.00	0	0
<b>Total IBL91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	101.73975				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	100.51132				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	100.61768				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	100.22380				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	99.99984				0.00	0	0
<b>Total IBL96 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL96</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	101.92556				0.00	0	0
<b>Total IBL97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	102.01393				0.00	0	0
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL99 On 21/10/2019 Spot Bond			9.20000	106.98465	9.20000	100.99683				0.00	0	0
<b>Total IBL99 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL99</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01U On 08/11/2026 Spot Bond			100.00000	0.03319	100.00000	0.03311				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.12207				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			10.17000	95.68393	10.17000	95.65785				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	100.60149				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	100.54906				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			10.87000	93.82854	10.87000	93.80111				0.00	0	0
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.91523				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			11.69500	98.38028	11.69500	98.30611				0.00	0	0
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	100.39737				0.00	0	0
<b>Total IDCG09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	100.40280				0.00	0	0
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			10.97000	105.24765	10.97000	99.44870				0.00	0	0
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.94141	5.00000	101.92753				0.00	0	0
<b>Total IDCP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.87209	5.00000	100.85840				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.08901	4.00000	101.07795			0.00	0	0
<b>Total IDCP05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.72070	4.00000	100.70974			0.00	0	0
<b>Total IDCP06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			9.27000	97.23067	9.27000	97.20647			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			8.56000	102.36611	8.56000	102.34253			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	7.44369	100.00000	7.42526			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	58.93393	100.00000	58.79116			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	60.51405	100.00000	60.36746			0.00	0	0
<b>Total IN272U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN272U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN276U On 30/06/2021 Spot Bond			100.00000	4.56442	100.00000	4.55576			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	11.38512	100.00000	11.35754			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	16.26782	100.00000	16.22841			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	18.13446	100.00000	18.09053			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	12.19311	100.00000	12.16612			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN290U On 31/12/2016 Spot Bond			100.00000	99.41542	100.00000	99.15031				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>
IN306U On 24/06/2020 Spot Bond			100.00000	11.97966	100.00000	11.95032				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	28.82165	100.00000	28.75027				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	99.45504	100.00000	99.72678				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	72.48710	100.00000	72.32623				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	69.40377	100.00000	69.27982				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	85.81326	100.00000	85.61600				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	12.12185	100.00000	12.09249				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	12.05888	100.00000	12.53457				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	94.23840	100.00000	93.92323				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	18.93507	100.00000	18.87465				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	9.18351	100.00000	9.15420				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN333U On 28/02/2017 Spot Bond			100.00000	87.62866	100.00000	87.42675				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>
IN334U On 21/09/2021 Spot Bond			100.00000	12.54370	100.00000	12.48793				0.00	0	0
<b>Total IN334U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN334U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN339U On 12/12/2017 Spot Bond			100.00000	54.10708	100.00000	53.86387				0.00	0	0
<b>Total IN339U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN339U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN341U On 01/03/2018 Spot Bond			100.00000	37.19845	100.00000	36.91306				0.00	0	0
<b>Total IN341U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN341U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN342U On 31/03/2032 Spot Bond			100.00000	10.00057	100.00000	9.95010				0.00	0	0
<b>Total IN342U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN342U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN343U On 28/02/2035 Spot Bond			100.00000	0.00024	100.00000	0.00024				0.00	0	0
<b>Total IN343U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN343U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN344U On 31/01/2040 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
<b>Total IN344U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN344U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN345U On 31/01/2030 Spot Bond			100.00000	11.11701	100.00000	11.01607				0.00	0	0
<b>Total IN345U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN345U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN346U On 15/04/2018 Spot Bond			100.00000	45.45693	100.00000	44.84330				0.00	0	0
<b>Total IN346U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN346U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN347U On 21/12/2026 Spot Bond			100.00000	10.55040	100.00000	10.52692				0.00	0	0
<b>Total IN347U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN347U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	99.97412				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	100.20182				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153 On 03/04/2017 Spot Bond			6.50000	101.40799	6.50000	101.39025			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	103.90000	10.00000	103.87300			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	99.97454			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	101.80079			0.00	0	0
<b>Total ING232 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING232</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING335 On 15/08/2019 Spot Bond				100.00000	0.00000	109.89564			0.00	0	0
<b>Total ING335 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING335</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.18488			0.00	0	0
<b>Total INLV01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	101.88794			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	101.28966			0.00	0	0
<b>Total INLV03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV04 On 11/02/2021 Spot Bond			12.41000	105.71498	12.41000	105.68039			0.00	0	0
<b>Total INLV04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	103.90000	10.00000	103.87300			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	101.71522			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF06 On 13/04/2017 Spot Bond			9.06500	101.57461	9.06500	101.55007			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	102.00909			0.00	0	0
<b>Total IPF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.94512			0.00	0	0
<b>Total IPF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.97110			0.00	0	0
<b>Total IPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2018 Spot Bond			100.00000	33.20195	100.00000	33.12151			0.00	0	131,000,000
<b>Total IPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>131,000,000</b>
<b>Total For IPF11</b>									<b>0.00</b>	<b>0</b>	<b>131,000,000</b>
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.58964			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	100.40083			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	100.04519			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	100.04656			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	100.04738			0.00	0	0
<b>Total IPF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	99.97700			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	99.97673			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	99.97646			0.00	0	0
<b>Total IPF19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC12 On 27/01/2017 Spot Bond				100.00000	0.00000	101.15368			0.00	0	0
<b>Total IPFC12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			10.24000	97.78397	10.24000	97.75700			0.00	0	1,850,000,000
<b>Total IPL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
<b>Total For IPL10</b>									<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	100.70597			0.00	0	0
<b>Total IPL11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL6 On 28/09/2017 Spot Bond			8.86500	102.93284	8.86500	102.90819		15,513,750,000,000.00	1,750,000,000	875,000,000	
<b>Total IPL6 SPOT</b>								<b>15,513,750,000,000.00</b>	<b>1,750,000,000</b>	<b>875,000,000</b>	
<b>Total For IPL6</b>								<b>15,513,750,000,000.00</b>	<b>1,750,000,000</b>	<b>875,000,000</b>	
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	60.33952	100.00000	60.20451			0.00	0	0
<b>Total IPL6/R203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL6/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.88003			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	46.78821	100.00000	46.67486			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	102.04697			0.00	0	10,000,000
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	13.87427	100.00000	13.84066			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	100.50054			0.00	200,000,000	100,000,000
<b>Total IPL9 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IPL9</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	100.48985			0.00	0	0
<b>Total IV015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.00000			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			3.79000	96.28455	3.79000	135.70012			0.00	0	20,000,000
<b>Total IV017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For IV017</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	101.07449	2.75000	101.06699			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			4.02000	153.47016	4.02000	153.44535			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	102.14355			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	101.92916			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	101.58496			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	98.37556			0.00	200,000,000	230,000,000
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>230,000,000</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>200,000,000</b>	<b>230,000,000</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	98.40192			0.00	0	10,000,000
<b>Total IV026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IV026</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IV030 On 31/01/2025 Spot Bond			4.10000	108.97443	4.10000	109.90811			0.00	0	0
<b>Total IV030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			4.10000	108.88358	4.10000	109.90811			0.00	0	0
<b>Total IV030A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.25314			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.83067				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	101.27889				0.00	0	0
<b>Total IV033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV034 On 11/02/2021 Spot Bond			12.11000	105.61530	12.11000	105.58156				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	102.47639				0.00	0	40,000,000
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	101.85430				0.00	0	0
<b>Total IV036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	99.93953				0.00	0	0
<b>Total IV038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV039 On 31/01/2022 Spot Bond			4.88000	133.88761	4.88000	128.87341				0.00	0	0
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	99.75843				0.00	0	0
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV041 On 29/09/2021 Spot Bond			12.46000	109.75977	12.46000	100.97630				0.00	0	0
<b>Total IV041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV042 On 18/11/2021 Spot Bond				100.00000	0.00000	101.05685				0.00	0	0
<b>Total IV042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV043 On 21/11/2026 Spot Bond			12.35000	109.07901	12.35000	101.55100				0.00	0	0
<b>Total IV043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV057U On 14/07/2018 Spot Bond			100.00000	24.79205	100.00000	24.73199				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>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			10.99000	105.30931	10.99000	105.27819			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	102.50010			0.00	0	0
<b>Total IV09 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV09</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IV100U	On	19/12/2022	Spot Bond			100.00000	1.57143	100.00000	1.56845			0.00	0	0
<b>Total IV100U SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A	On	31/03/2028	Spot Bond			4.12000	152.02604	4.12000	152.00104			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>
IVA654	On	05/01/2017	Spot Bond			7.65000	99.70743	7.65000	99.56179			0.00	0	0
<b>Total IVA654 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA654</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IVA655	On	12/01/2017	Spot Bond			7.65000	99.56179	7.65000	99.41657			0.00	0	0
<b>Total IVA655 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA655</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IVA656	On	19/01/2017	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0
<b>Total IVA656 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA656</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IVA659	On	09/02/2017	Spot Bond			7.75000	98.97030	7.75000	98.82493			0.00	0	0
<b>Total IVA659 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA659</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IVA660	On	16/02/2017	Spot Bond			7.75000	98.82493	7.75000	98.67999			0.00	0	0
<b>Total IVA660 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA660</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IVA662	On	02/03/2017	Spot Bond			7.85000	98.51685	7.85000	98.37095			0.00	0	0
<b>Total IVA662 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA662</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IVA663	On	09/03/2017	Spot Bond			7.85000	98.37095	7.85000	98.22548			0.00	0	0
<b>Total IVA663 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA663</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
IVA664	On	16/03/2017	Spot Bond			7.85000	98.22548	7.85000	98.35014			0.00	0	0
<b>Total IVA664 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA664</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA665 On 23/03/2017 Spot Bond			7.85000	98.08044	7.85000	98.20474				0.00	0	0
<b>Total IVA665 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA665</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	103.90000	10.00000	103.87300				0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.51420				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	101.61352				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	101.74951				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	101.64210				0.00	0	0
<b>Total IVC021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.98386				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	101.38944				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	99.79189				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	99.78707				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	94.50158				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC036 On 16/07/2019 Spot Bond			9.80000	102.86715	9.80000	102.84040				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	24.49316	100.00000	24.43923				0.00	0	0
<b>Total IVC037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC038 On 16/07/2019 Spot Bond			100.00000	19.69502	100.00000	19.64731				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			9.98000	101.54433	9.98000	101.51747				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	101.27925				0.00	0	0
<b>Total IVC041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.77510				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	101.14094				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	100.77232				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	100.40999				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	101.23278				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	101.03622				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	99.85547				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	101.98159			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	101.29984			0.00	0	0
<b>Total IVC060 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC060</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	99.68450			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	101.18216			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	100.03093			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	100.23329			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	101.16607			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	101.61842			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	101.60942			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	101.19819			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	100.72634			0.00	0	0
<b>Total IVC078 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC078</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	100.72634			0.00	0	0
<b>Total IVC079 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC079</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	101.76855				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	11.84696	100.00000	11.79486				0.00	0	0
<b>Total IVC082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC083 On 29/07/2019 Spot Bond				100.00000	0.00000	101.36247				0.00	0	0
<b>Total IVC083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	100.89725				0.00	0	0
<b>Total IVC086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC087 On 07/10/2018 Spot Bond				100.00000	0.00000	101.69103				0.00	0	0
<b>Total IVC087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC088 On 12/04/2019 Spot Bond				100.00000	0.00000	101.65407				0.00	0	0
<b>Total IVC088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC089 On 31/10/2018 Spot Bond				100.00000	0.00000	101.20292				0.00	0	0
<b>Total IVC089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC090 On 31/10/2018 Spot Bond				100.00000	0.00000	101.22368				0.00	0	0
<b>Total IVC090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC092 On 23/11/2019 Spot Bond				100.00000	0.00000	100.71452				0.00	0	0
<b>Total IVC092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC093 On 23/11/2018 Spot Bond				100.00000	0.00000	100.68539				0.00	0	0
<b>Total IVC093 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC093</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC094 On 06/12/2021 Spot Bond			10.83000	106.09632	10.83000	100.32156				0.00	0	0
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC097 On 14/06/2021 Spot Bond				100.00000	0.00000	100.18406				0.00	0	580,000,000
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</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
IVC098 On 14/06/2018 Spot Bond			9.20000	99.98254	9.20000	99.85704			8,280,000,000,000.00	900,000,000	900,000,000
<b>Total IVC098 SPOT</b>									<b>8,280,000,000,000.00</b>	<b>900,000,000</b>	<b>900,000,000</b>
<b>Total For IVC098</b>									<b>8,280,000,000,000.00</b>	<b>900,000,000</b>	<b>900,000,000</b>
IVC68U On 07/12/2021 Spot Bond			100.00000	3.21530	100.00000	3.20920			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	38.80745	100.00000	46.15026			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	27.87308	100.00000	32.57811			0.00	0	0
<b>Total IVC74U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC74U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC80U On 27/05/2021 Spot Bond			100.00000	4.64751	100.00000	4.63870			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	2.05002	100.00000	2.04613			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	2.00764	100.00000	2.00383			0.00	0	0
<b>Total IVC85U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC85U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC91U On 07/11/2022 Spot Bond			100.00000	1.70190	100.00000	1.69867			0.00	0	0
<b>Total IVC91U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC91U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC95U On 02/12/2021 Spot Bond			100.00000	3.24597	100.00000	3.23981			0.00	0	0
<b>Total IVC95U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC95U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC96U On 02/12/2022 Spot Bond			100.00000	1.62299	100.00000	1.61991			0.00	0	0
<b>Total IVC96U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC96U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC99U On 14/12/2022 Spot Bond			100.00000	1.58642	100.00000	1.58341			0.00	0	0
<b>Total IVC99U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC99U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.49312			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR 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	100.43067				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	100.20571				0.00	0	0
<b>Total KAP002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.39011				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	99.81318				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	99.80129				0.00	0	0
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP007 On 26/10/2021 Spot Bond			10.38000	107.65278	10.38000	100.97845				0.00	0	0
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP008 On 28/11/2019 Spot Bond				100.00000	0.00000	100.59808				0.00	0	0
<b>Total KAP008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP04U On 01/07/2019 Spot Bond			100.00000	19.17506	100.00000	19.12860				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	103.04357				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	101.47093				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	101.36125				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			9.42000	129.27508	9.42000	129.24221			0.00	0	0
<b>Total KW01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.84221			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	100.33406			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	99.92714			0.00	799,000,000	799,000,000
<b>Total LBK07 SPOT</b>									<b>0.00</b>	<b>799,000,000</b>	<b>799,000,000</b>
<b>Total For LBK07</b>									<b>0.00</b>	<b>799,000,000</b>	<b>799,000,000</b>
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	99.95416			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	19.33165	100.00000	19.28481			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			10.55000	98.32837	10.55000	98.30045			0.00	0	0
<b>Total LBK11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11/ On 28/11/2019 Spot Bond			9.62000	100.62487	9.62000	100.59875			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	103.11357	9.71000	103.08700			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	100.04538			0.00	1,000,000,000	1,000,000,000
<b>Total LBK13 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For LBK13</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
LBK14L On 31/03/2018 Spot Bond			100.00000	45.35125	100.00000	45.24139			0.00	0	0
<b>Total LBK14U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK14U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	101.99717			0.00	0	0
<b>Total LBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	100.54508			0.00	0	0
<b>Total LBK16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL02 On 13/08/2017 Spot Bond			9.06500	101.85883	9.06500	101.83430			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			9.71500	99.21420	9.71500	99.18835		21,081,550,000,000.00		2,170,000,000	1,105,000,000
<b>Total LGL03 SPOT</b>								<b>21,081,550,000,000.00</b>		<b>2,170,000,000</b>	<b>1,105,000,000</b>
<b>Total For LGL03</b>								<b>21,081,550,000,000.00</b>		<b>2,170,000,000</b>	<b>1,105,000,000</b>
LGL04 On 14/08/2020 Spot Bond			10.42500	99.47056	10.42500	99.44309			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	100.24185			0.00	0	30,000,000
<b>Total LGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For LGL05</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
LGL06 On 04/10/2022 Spot Bond			10.58500	107.83384	10.58500	100.51896			0.00	0	2,500,000,000
<b>Total LGL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LGL06</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	102.06989			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>
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	101.30871			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			13.53000	101.02128	13.53000	100.76586			0.00	0	0
<b>Total LHL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL19 On 14/11/2019 Spot Bond			14.45000	101.11508	14.45000	100.84265			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	100.21334			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>
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	100.31792			0.00	0	0
<b>Total LHL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.86456				0.00	0	0
<b>Total LOM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total LRFA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA2 On 17/11/2019 Spot Bond				100.00000	0.00000	100.74343				0.00	0	0
<b>Total LRFA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total LRFB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.78725				0.00	0	0
<b>Total LRFB2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total LRFC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.83496				0.00	0	0
<b>Total LRFC2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	101.09797				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	99.34968				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 02/02/2017 Spot Bond				100.00000	0.00000	99.10469				0.00	0	0
<b>Total MAQ088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	100.92413				0.00	0	0
<b>Total MAQ090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ09 On 13/01/2017 Spot Bond				100.00000	0.00000	99.51525				0.00	0	0
<b>Total MAQ091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ09 On 13/03/2017 Spot Bond				100.00000	0.00000	98.29018				0.00	0	0
<b>Total MAQ092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	100.20779				0.00	0	0
<b>Total MAQ093 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ093</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.44305				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	102.45794				0.00	0	0
<b>Total MAQ0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	104.83289				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	105.10750				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	102.36113				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>
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	100.16865				0.00	0	0
<b>Total MAQ0J1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0J1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0J On 28/12/2020 Spot Bond				100.00000	0.00000	100.16350				0.00	0	0
<b>Total MAQ0J2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0J2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	99.73438				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>
MBF03I On 01/10/2017 Spot Bond				100.00000	0.00000	102.10116				0.00	0	200,000,000
<b>Total MBF030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For MBF030</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
MBF03I On 17/04/2017 Spot Bond				100.00000	0.00000	101.58413				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	101.16374				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	101.65879				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	101.03742				0.00	0	100,000,000
<b>Total MBF046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For MBF046</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	100.09823				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	100.18066				0.00	0	3,000,000,000
<b>Total MBF048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For MBF048</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
MBF04: On 14/03/2019 Spot Bond				100.00000	0.00000	100.04942				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	100.91826				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	101.22260				0.00	0	0
<b>Total MBF051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 16/05/2019 Spot Bond			100.00000	23.38790	100.00000	23.31489				0.00	0	0
<b>Total MBF051/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 28/09/2017 Spot Bond				100.00000	0.00000	99.85167				0.00	0	0
<b>Total MBF052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 28/09/2019 Spot Bond				100.00000	0.00000	99.84215				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>
MBSA On 30/10/2017 Spot Bond			2.30000	98.06417	2.30000	97.27911				0.00	0	0
<b>Total MBSA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	94.96918				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	99.98118				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	100.21672				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	65.01482	100.00000	64.85732				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	63.11713	100.00000	62.96423				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	63.16781	100.00000	63.01478				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	60.61617	100.00000	60.46933				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>
MBP33 On 17/02/2017 Spot Bond			100.00000	86.49289	100.00000	86.28842				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	101.21009				0.00	0	0
<b>Total MBP34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			9.43000	100.83394	9.43000	100.80842				0.00	0	0
<b>Total MBSA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.00000	103.79164	8.00000	103.76928				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			9.48000	100.46975	9.48000	100.44419				0.00	0	0
<b>Total MBSA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.63065	8.91000	101.60632				0.00	0	0
<b>Total MBSA02/R204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	104.17857				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	104.33941				0.00	0	0
<b>Total MEFSA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2019 Spot Bond			9.45000	104.10738	9.45000	104.08126				0.00	0	0
<b>Total MEFSB4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2022 Spot Bond			10.23500	103.74652	10.23500	103.71839				0.00	0	0
<b>Total MEFSB5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.02191				0.00	0	0
<b>Total MFS1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			10.25000	100.05624	10.25000	99.86107				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			9.67500	100.14525	9.67500	100.11979				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	100.26617				0.00	0	0
<b>Total MMIG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			10.11000	102.37216	10.11000	102.45837				0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	99.95904				0.00	0	0
<b>Total MMIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2030 Spot Bond			12.07000	98.92973	12.07000	99.92543				0.00	0	40,000,000
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</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
MMIG0 On 12/08/2017 Spot Bond			11.46500	103.50052	11.46500	101.37048			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>
MQB02 On 31/05/2017 Spot Bond			9.37500	100.12766	9.37500	100.10297			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			9.06500	105.01633	9.06500	104.99104		1,158,144,400,000.00		127,760,000	143,880,000
<b>Total MTN04 SPOT</b>								<b>1,158,144,400,000.00</b>		<b>127,760,000</b>	<b>143,880,000</b>
<b>Total For MTN04</b>								<b>1,158,144,400,000.00</b>		<b>127,760,000</b>	<b>143,880,000</b>
MTN06 On 22/03/2017 Spot Bond			100.00000	87.55989	100.00000	87.36788			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	81.93107	100.00000	99.72603			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	25.98262	100.00000	25.90150			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	25.22443	100.00000	25.16829			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>
MWAR( On 22/11/2019 Spot Bond				100.00000	0.00000	100.73941			0.00	0	0
<b>Total MWAR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	9.63519	100.89771	9.61166			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	9.74220	100.61875	9.71847			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A30€ 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>
N4A40€ 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>
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A408 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.02232				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	100.02259				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	100.02549				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	109.67883				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	10.91402	100.00000	10.88700				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	11.66490	100.00000	11.63602				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			10.53500	90.91538	10.53500	90.88960				0.00	0	0
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NAM02 On 29/06/2020 Spot Bond			10.08000	98.41356	10.08000	98.38712				0.00	0	0
<b>Total NAM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM03 On 01/08/2023 Spot Bond			10.38500	101.17068	10.38500	102.33178				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			10.82000	100.99588	10.82000	102.20622				0.00	0	0
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11/ On 28/11/2020 Spot Bond			9.73500	97.96752	9.73500	97.94180				0.00	0	0
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12/ On 19/03/2021 Spot Bond			10.12000	99.90567	10.12000	99.87843				0.00	0	0
<b>Total NBK12A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12/ On 19/03/2021 Spot Bond			9.38000	102.40885	9.38000	102.38292				0.00	0	0
<b>Total NBK12A/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13/ On 19/03/2024 Spot Bond			10.13500	100.45373	10.13500	100.42630				0.00	0	0
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	100.84114				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			9.92000	97.67906	9.92000	97.65366				0.00	0	0
<b>Total NBK14A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15/ On 11/02/2022 Spot Bond			10.16000	97.77396	10.16000	97.74764				0.00	0	0
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	100.89055				0.00	0	150,000,000
<b>Total NBK15B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For NBK15B</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
NBK16/ On 12/02/2025 Spot Bond			11.03000	94.95966	11.03000	94.93195				0.00	0	880,000,000
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>880,000,000</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>880,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK17/ On 22/04/2026 Spot Bond			11.20000	94.51316	11.20000	94.48487				0.00	0	1,220,000,000
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
NBK18/ On 01/06/2020 Spot Bond			9.88000	98.75021	9.88000	98.72405				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	99.95641				0.00	0	0
<b>Total NBK18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19/ On 01/06/2022 Spot Bond			10.31000	97.80548	10.31000	97.77847				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	99.96002				0.00	2,562,000,000	1,354,000,000
<b>Total NBK19B SPOT</b>										<b>0.00</b>	<b>2,562,000,000</b>	<b>1,354,000,000</b>
<b>Total For NBK19B</b>										<b>0.00</b>	<b>2,562,000,000</b>	<b>1,354,000,000</b>
NBK19I On 26/06/2017 Spot Bond			100.00000	66.31919	100.00000	66.15677				0.00	0	0
<b>Total NBK19B/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19B/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20/ On 01/06/2026 Spot Bond			10.92000	97.33468	10.92000	97.30625				0.00	0	10,000,000
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	97.86938				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			11.47000	99.35458	11.47000	99.32446				0.00	0	90,000,000
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.15204				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			9.55500	103.18545	9.55500	103.15885				0.00	0	0
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.80435				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK23/ On 19/11/2025 Spot Bond			11.12000	98.53245	11.12000	98.50300				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	100.76979				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			11.37000	98.29359	11.37000	98.26357				0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.98759				0.00	0	0
<b>Total NBK24B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK24B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25/ On 17/02/2023 Spot Bond			10.37500	104.92299	10.37500	104.89415				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	100.90490				0.00	0	290,000,000
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,000</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>290,000,000</b>
NBK26/ On 10/05/2023 Spot Bond			100.00000	12.23785	100.00000	12.21046				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	101.51554				0.00	0	40,000,000
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NBK27/ On 10/05/2026 Spot Bond			10.31000	106.24433	10.31000	106.21484				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	100.49494				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			10.38500	100.86946	10.38500	102.04952				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	100.74468				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK29 On 31/07/2026 Spot Bond			10.82000	100.96641	10.82000	101.98230			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	100.78863			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	100.83917			0.00	0	0
<b>Total NBK30B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.86103			0.00	0	0
<b>Total NBK31B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	100.56266			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	101.32158			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	101.04094			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	101.06309			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	101.09061			0.00	0	10,000,000
<b>Total NBK36B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NBK36B</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	101.23568			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	101.23591			0.00	0	0
<b>Total NBK38B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK38B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			9.34000	108.05489	9.34000	108.02765			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			100.00000	24.19823	100.00000	24.14408			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			11.59500	42.26895	11.59500	42.17845			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	101.34801			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	101.65278			0.00	0	0
<b>Total NBK7B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.92450			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	100.02277			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	102.04798			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	101.20426			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	100.02385			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	8.78489	100.00000	8.76313			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	8.78489	100.00000	8.76313			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			10.76500	102.18473	10.76500	102.15513			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	100.02371			0.00	0	0
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.80000	101.12998	10.80000	101.10060				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	100.02385				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	100.00000				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	100.02181				0.00	0	0
<b>Total NCLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.02396				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	100.02422				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	100.47268				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	101.77942				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	99.93007				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	101.77946				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	101.59034				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	99.73600				0.00	0	0
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2024 Spot Bond			11.00000	99.61419	11.00000	101.08791				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	100.06160				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.89352				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	101.81067				0.00	0	0
<b>Total NED18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	102.35950				0.00	0	40,000,000
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NED20 On 01/07/2020 Spot Bond			11.80000	100.21360	11.80000	103.85988				0.00	0	1,990,000,000
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,990,000,000</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>1,990,000,000</b>
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.64235				0.00	0	0
<b>Total NED9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			9.44500	110.90299	9.44500	110.87472				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	101.18326				0.00	0	10,000,000
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	100.96828				0.00	0	0
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	99.97038				0.00	0	0
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	103.90000	10.00000	103.87300				0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	101.45399	13.50000	101.41739				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	100.36144				0.00	0	0
<b>Total NHM003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			2.96000	104.79655	2.96000	119.43518				0.00	0	0
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB12 On 07/12/2033 Spot Bond			3.45000	204.43876	3.45000	204.41521				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			3.35000	116.09131	3.35000	116.07475				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			3.61000	159.28416	3.61000	159.53554				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			3.68000	159.03155	3.68000	158.47623				0.00	0	0
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			9.30000	103.97052	9.30000	103.94485				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	99.15982	100.00000	98.95019				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			9.93000	102.20218	9.93000	102.10179				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.68185				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	100.67010				0.00	0	0
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.82329				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	100.69860				0.00	0	0
<b>Total NQ1A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	100.65773				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			10.13000	102.21390	10.13000	102.10910				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	100.69360				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	100.68578				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	100.73813				0.00	0	0
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			10.33000	102.22564	10.33000	102.11642				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	100.70144				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	100.70537				0.00	0	0
<b>Total NQ1C16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.77175				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.84984				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	100.71710				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	100.79703				0.00	0	0
<b>Total NQF1D8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01: On 30/11/2018 Spot Bond			9.32000	105.81711	9.32000	105.79062				0.00	0	0
<b>Total NRA018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/10/2022 Spot Bond			10.16000	110.78642	10.16000	110.75609				0.00	0	400,000,000
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
NRA02: On 31/05/2023 Spot Bond			2.63000	178.47661	2.63000	178.45445				0.00	0	9,700,000,000
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,700,000,000</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>9,700,000,000</b>
NRA02: On 30/11/2028 Spot Bond			11.75000	103.88862	11.75000	103.85603				0.00	0	3,940,000,000
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,940,000,000</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>3,940,000,000</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	12.87084	100.00000	12.84218				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	100.19365				0.00	1,400,000,000	2,000,000,000
<b>Total NTC16 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>2,000,000,000</b>
<b>Total For NTC16</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>2,000,000,000</b>
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.63281				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	100.46751				0.00	0	0
<b>Total NTC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.40056				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	100.63922				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	100.78118				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	20.97731	100.00000	20.92649				0.00	0	0
<b>Total NYT13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.73551				0.00	390,000,000	195,000,000
<b>Total OML02 SPOT</b>										<b>0.00</b>	<b>390,000,000</b>	<b>195,000,000</b>
<b>Total For OML02</b>										<b>0.00</b>	<b>390,000,000</b>	<b>195,000,000</b>
OML03 On 27/11/2019 Spot Bond			10.45000	97.67366	10.45000	97.64618				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	100.18689				0.00	400,000,000	200,000,000
<b>Total OML04 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For OML04</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
OML05 On 19/03/2025 Spot Bond			10.64000	97.75214	10.64000	100.11436				0.00	0	1,500,000,000
<b>Total OML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML05</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML06 On 19/03/2022 Spot Bond			11.31500	98.79012	11.31500	98.76009				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			11.92000	97.82758	11.92000	97.79629				0.00	0	980,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>980,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>980,000,000</b>
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	100.49281				0.00	0	30,000,000
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
OML09 On 14/09/2022 Spot Bond			11.30500	101.26978	11.30500	101.23902				0.00	0	1,030,000,000
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,030,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,030,000,000</b>
OML10 On 14/09/2025 Spot Bond			11.92000	100.02237	11.92000	99.99039				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	103.90000	10.00000	103.87300				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	100.33789				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>
PMM28 On 02/03/2017 Spot Bond				100.00000	0.00000	100.42813				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	100.38365				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	100.33590				0.00	0	0
<b>Total PMM30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM31 On 04/05/2017 Spot Bond				100.00000	0.00000	101.06482				0.00	0	0
<b>Total PMM31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM32 On 25/05/2017 Spot Bond				100.00000	0.00000	100.58626				0.00	0	0
<b>Total PMM32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	95.33080				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	101.07400				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	97.67644	10.01500	97.65800				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	101.36606			0.00	0	0
<b>Total PRE1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.35411			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	101.48236			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	101.51217			0.00	0	0
<b>Total PRE1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.96000	110.05999	9.02000	109.61754		627,993,856,000,000.00	851,338,600,000	271,640,499,900	
<b>Total R186 SPOT</b>								<b>27,993,856,000,000.00</b>	<b>851,338,600,000</b>	<b>271,640,499,900</b>	
<b>Total For R186</b>								<b>27,993,856,000,000.00</b>	<b>851,338,600,000</b>	<b>271,640,499,900</b>	
R197 On 07/12/2023 Spot Bond			2.13000	292.39183	2.13000	292.35949		20,448,000,000.00	9,600,000	27,082,357,600	
<b>Total R197 SPOT</b>								<b>20,448,000,000.00</b>	<b>9,600,000</b>	<b>27,082,357,600</b>	
<b>Total For R197</b>								<b>20,448,000,000.00</b>	<b>9,600,000</b>	<b>27,082,357,600</b>	
R202 On 07/12/2033 Spot Bond			2.15000	240.72079	2.15000	240.69402		13,330,000,000.00	6,200,000	203,087,520,700	
<b>Total R202 SPOT</b>								<b>13,330,000,000.00</b>	<b>6,200,000</b>	<b>203,087,520,700</b>	
<b>Total For R202</b>								<b>13,330,000,000.00</b>	<b>6,200,000</b>	<b>203,087,520,700</b>	
R2023 On 28/02/2023 Spot Bond			8.67500	98.04168	8.73500	97.74395		278,235,483,515,000.00	147,347,029,800	528,365,745,600	
<b>Total R2023 SPOT</b>								<b>278,235,483,515,000.00</b>	<b>147,347,029,800</b>	<b>528,365,745,600</b>	
<b>Total For R2023</b>								<b>278,235,483,515,000.00</b>	<b>147,347,029,800</b>	<b>528,365,745,600</b>	
R203 On 15/09/2017 Spot Bond			7.75500	102.55846	7.81500	102.49474		720,059,000,000,000.00	221,800,000,000	528,410,000,000	
<b>Total R203 SPOT</b>								<b>20,059,000,000,000.00</b>	<b>221,800,000,000</b>	<b>528,410,000,000</b>	
<b>Total For R203</b>								<b>20,059,000,000,000.00</b>	<b>221,800,000,000</b>	<b>528,410,000,000</b>	
R2030 On 31/01/2030 Spot Bond			9.43000	92.48183	9.43000	92.45868		806,889,989,988,000.00	509,744,431,600	627,803,702,100	
<b>Total R2030 SPOT</b>								<b>16,889,989,988,000.00</b>	<b>509,744,431,600</b>	<b>627,803,702,100</b>	
<b>Total For R2030</b>								<b>16,889,989,988,000.00</b>	<b>509,744,431,600</b>	<b>627,803,702,100</b>	
R2032 On 31/03/2032 Spot Bond			9.58000	91.29953	9.58000	91.27605		983,607,340,000,000.00	102,673,000,000	213,796,536,400	
<b>Total R2032 SPOT</b>								<b>13,607,340,000,000.00</b>	<b>102,673,000,000</b>	<b>213,796,536,400</b>	
<b>Total For R2032</b>								<b>13,607,340,000,000.00</b>	<b>102,673,000,000</b>	<b>213,796,536,400</b>	
R2035 On 28/02/2035 Spot Bond			9.66000	96.08070	9.66000	96.05567		272,659,900,000,000.00	235,265,000,000	384,396,407,000	
<b>Total R2035 SPOT</b>								<b>2,659,900,000,000.00</b>	<b>235,265,000,000</b>	<b>384,396,407,000</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 R2035</b>									<b>7,265,900,000,000.00</b>	<b>235,265,000,000</b>	<b>384,396,407,000</b>
R2037 On 31/01/2037 Spot Bond			9.71500	92.65884	9.71500	92.63497			121,243,200,000,000.00	12,480,000,000	758,821,010,900
<b>Total R2037 SPOT</b>									<b>1,243,200,000,000.00</b>	<b>12,480,000,000</b>	<b>758,821,010,900</b>
<b>Total For R2037</b>									<b>1,243,200,000,000.00</b>	<b>12,480,000,000</b>	<b>758,821,010,900</b>
R204 On 21/12/2018 Spot Bond			7.97000	100.07595	8.03000	99.94557			796,952,065,000,000.00	225,464,500,000	517,926,344,900
<b>Total R204 SPOT</b>									<b>16,952,065,000,000.00</b>	<b>225,464,500,000</b>	<b>517,926,344,900</b>
<b>Total For R204</b>									<b>16,952,065,000,000.00</b>	<b>225,464,500,000</b>	<b>517,926,344,900</b>
R2040 On 31/01/2040 Spot Bond			9.72500	96.87915	9.72500	96.85416			218,929,200,000,000.00	22,512,000,000	406,773,741,600
<b>Total R2040 SPOT</b>									<b>18,929,200,000,000.00</b>	<b>22,512,000,000</b>	<b>406,773,741,600</b>
<b>Total For R2040</b>									<b>18,929,200,000,000.00</b>	<b>22,512,000,000</b>	<b>406,773,741,600</b>
R2044 On 31/01/2044 Spot Bond			9.72000	94.18829	9.72000	94.16400			288,159,120,000,000.00	29,646,000,000	515,142,233,500
<b>Total R2044 SPOT</b>									<b>18,159,120,000,000.00</b>	<b>29,646,000,000</b>	<b>515,142,233,500</b>
<b>Total For R2044</b>									<b>18,159,120,000,000.00</b>	<b>29,646,000,000</b>	<b>515,142,233,500</b>
R2048 On 28/02/2048 Spot Bond			9.70000	93.42367	9.70000	93.39923			322,141,200,000,000.00	239,396,000,000	514,494,600,000
<b>Total R2048 SPOT</b>									<b>12,141,200,000,000.00</b>	<b>239,396,000,000</b>	<b>514,494,600,000</b>
<b>Total For R2048</b>									<b>12,141,200,000,000.00</b>	<b>239,396,000,000</b>	<b>514,494,600,000</b>
R207 On 15/01/2020 Spot Bond			8.18500	100.65369	8.25000	100.46130			831,039,420,000,000.00	101,532,000,000	475,655,571,800
<b>Total R207 SPOT</b>									<b>1,039,420,000,000.00</b>	<b>101,532,000,000</b>	<b>475,655,571,800</b>
<b>Total For R207</b>									<b>1,039,420,000,000.00</b>	<b>101,532,000,000</b>	<b>475,655,571,800</b>
R208 On 31/03/2021 Spot Bond			8.34500	95.88765	8.41000	95.64453			178,386,854,000,000.00	380,873,200,000	751,451,279,100
<b>Total R208 SPOT</b>									<b>8,386,854,000,000.00</b>	<b>380,873,200,000</b>	<b>751,451,279,100</b>
<b>Total For R208</b>									<b>8,386,854,000,000.00</b>	<b>380,873,200,000</b>	<b>751,451,279,100</b>
R209 On 31/03/2036 Spot Bond			9.54500	72.60997	9.60500	72.18649			477,622,043,467,500.00	154,805,871,500	791,237,900,000
<b>Total R209 SPOT</b>									<b>7,622,043,467,500.00</b>	<b>154,805,871,500</b>	<b>791,237,900,000</b>
<b>Total For R209</b>									<b>7,622,043,467,500.00</b>	<b>154,805,871,500</b>	<b>791,237,900,000</b>
R210 On 31/03/2028 Spot Bond			2.12000	184.15935	2.12000	184.13904			12,720,000,000.00	6,000,000	124,745,516,600
<b>Total R210 SPOT</b>									<b>12,720,000,000.00</b>	<b>6,000,000</b>	<b>124,745,516,600</b>
<b>Total For R210</b>									<b>12,720,000,000.00</b>	<b>6,000,000</b>	<b>124,745,516,600</b>
R211 On 31/01/2017 Spot Bond			4.00000	142.40619	4.00000	142.38319			16,800,000,000,000.00	4,200,000,000	30,651,750,000
<b>Total R211 SPOT</b>									<b>16,800,000,000,000.00</b>	<b>4,200,000,000</b>	<b>30,651,750,000</b>
<b>Total For R211</b>									<b>16,800,000,000,000.00</b>	<b>4,200,000,000</b>	<b>30,651,750,000</b>
R212 On 31/01/2022 Spot Bond			2.13000	146.68259	2.13000	146.66646			12,843,474,000,000.00	6,029,800,000	105,996,161,000
<b>Total R212 SPOT</b>									<b>12,843,474,000,000.00</b>	<b>6,029,800,000</b>	<b>105,996,161,000</b>
<b>Total For R212</b>									<b>12,843,474,000,000.00</b>	<b>6,029,800,000</b>	<b>105,996,161,000</b>
R213 On 28/02/2031 Spot Bond			9.38500	83.67062	9.44500	83.24738			555,412,397,378,000.00	59,180,862,800	798,906,853,800
<b>Total R213 SPOT</b>									<b>15,412,397,378,000.00</b>	<b>59,180,862,800</b>	<b>798,906,853,800</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R213</b>										<b>5,412,397,378,000.00</b>	<b>59,180,862,800</b>	<b>798,906,853,800</b>
R214 On 28/02/2041 Spot Bond			9.65500	72.67361	9.65500	72.65468				273,663,045,348,500.00	28,344,178,700	955,906,728,400
<b>Total R214 SPOT</b>										<b>'3,663,045,348,500.00</b>	<b>28,344,178,700</b>	<b>955,906,728,400</b>
<b>Total For R214</b>										<b>'3,663,045,348,500.00</b>	<b>28,344,178,700</b>	<b>955,906,728,400</b>
R330C On 21/12/2016 Spot Bond			7.18000	99.98033	7.18000	100.00000				0.00	0	0
<b>Total R330C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R330C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R337C On 21/06/2020 Spot Bond			8.54000	74.64215	8.54000	74.62501				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	47.13707	9.05000	47.12561				0.00	0	0
<b>Total R347C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	101.44458				0.00	0	0
<b>Total RCG01B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCG01B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	101.34053				0.00	0	0
<b>Total RCG01C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCG01C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	103.14001				0.00	0	0
<b>Total RCSB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.99776				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	95.76979	100.00000	95.52548				0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	95.76979	100.00000	95.52548				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	100.79927				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	91.79706	100.00000	91.57261				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	59.07705	100.00000	58.93393				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	82.98174	100.00000	82.79775				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>
RCSB6 On 31/03/2018 Spot Bond			100.00000	47.23575	100.00000	47.12132				0.00	0	0
<b>Total RCSB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF011 On 04/09/2017 Spot Bond			100.00000	63.38530	100.00000	63.22184				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	11.37887	100.00000	11.36291				0.00	0	0
<b>Total RDF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF031 On 04/04/2018 Spot Bond			100.00000	42.27947	100.00000	42.17045				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>
RDF041 On 04/10/2018 Spot Bond			100.00000	29.26459	100.00000	29.18912				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>
RDF051 On 04/12/2019 Spot Bond			100.00000	16.28049	100.00000	16.23851				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	100.22046				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	101.01668				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	100.57142				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	100.78190				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	21.48047	100.00000	24.46353				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RDFB06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB06/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	99.79191				0.00	0	0
<b>Total RDFB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	99.67192				0.00	0	0
<b>Total RDFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	100.48526				0.00	0	0
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	99.95636				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 02/06/2017 Spot Bond				100.00000	0.00000	100.44961				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	101.29612				0.00	0	0
<b>Total RDFC34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	101.78538				0.00	0	0
<b>Total RDFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.75531				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	41.95891	100.00000	41.85726				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	100.78057				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 19/05/2017 Spot Bond				100.00000	0.00000	100.65880				0.00	0	0
<b>Total REBC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC04</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.51051				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	102.64689				0.00	0	0
<b>Total RED202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	103.18202				0.00	0	0
<b>Total RED203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	101.11103				0.00	0	0
<b>Total RED301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES01 On 02/03/2018 Spot Bond			100.00000	39.80324	100.00000	39.70467				0.00	0	0
<b>Total RES01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES02 On 02/03/2019 Spot Bond			100.00000	21.06405	100.00000	21.01188				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES03 On 02/03/2020 Spot Bond			100.00000	13.42366	100.00000	13.39041				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04 On 02/03/2021 Spot Bond			100.00000	10.37824	100.00000	10.35254				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	101.20758				0.00	0	7,000,000,000
<b>Total RES15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000,000</b>
<b>Total For RES15</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000,000</b>
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.10520				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.35279				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	101.64481				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RES32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES33 On 12/01/2017 Spot Bond				100.00000	0.00000	103.80527				0.00	0	0
<b>Total RES33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	100.65711				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	100.66550				0.00	0	0
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	101.53983				0.00	0	0
<b>Total RES36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	99.43031				0.00	0	0
<b>Total RP005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	86.75730				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	106.12968	12.35000	106.09512				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	19.12603	100.00000	19.07970				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	22.14721	100.00000	22.09237				0.00	0	0
<b>Total RPP01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP08U On 30/04/2020 Spot Bond			100.00000	17.33803	100.00000	17.31679				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>
RPS00U On 16/11/2022 Spot Bond				100.00000	0.00000	101.62660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
RPS001 On 30/04/2025 Spot Bond				100.00000	0.00000	53.35403				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			9.95000	101.74006	9.95000	101.71293				0.00	0	0
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW23 On 10/12/2023 Spot Bond			10.41500	95.90016	10.41500	95.87340				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			11.15500	94.39690	11.15500	94.36875				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>
S1324L On 30/01/2017 Spot Bond			100.00000	90.34653	100.00000	90.12346				0.00	0	0
<b>Total S1324U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For S1324U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	103.90000	10.00000	103.87300				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>
SBK14 On 01/12/2017 Spot Bond			8.88500	101.23270	8.88500	101.20853				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	101.54465				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	99.51980				0.00	0	0
<b>Total SBK16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK17 On 30/07/2024 Spot Bond			100.00000		0.00000	99.65734				0.00	0	0
<b>Total SBK17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond			100.00000		0.00000	99.83196				0.00	0	120,000,000
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
SBK19 On 24/10/2019 Spot Bond			100.00000		0.00000	101.53124				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.57027				0.00	0	40,000,000
<b>Total SBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For SBK20</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.32716				0.00	0	70,000,000
<b>Total SBK21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For SBK21</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	100.83004				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			12.33500	97.74243	12.33500	97.71011				0.00	0	1,830,000,000
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,830,000,000</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>1,830,000,000</b>
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	101.39182				0.00	0	0
<b>Total SBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	12.62669	100.00000	12.59609				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	102.12113				0.00	0	10,000,000
<b>Total SBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBK25</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBK26 On 25/04/2021 Spot Bond			12.15000	102.24265	12.15000	102.20951				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			9.53000	100.31008	9.53000	100.28443				0.00	0	2,760,000,000
<b>Total SBK9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,760,000,000</b>
<b>Total For SBK9</b>										<b>0.00</b>	<b>0</b>	<b>2,760,000,000</b>
SBN33 On 15/09/2017 Spot Bond			9.21500	101.54444	9.21500	101.51917				0.00	0	0
<b>Total SBN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.21940				0.00	0	0
<b>Total SBN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			8.33500	102.61656	8.33500	102.59342				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.46228				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	100.94070				0.00	0	0
<b>Total SBS18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			9.84500	101.16811	9.84500	101.14155				0.00	0	190,000,000
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
SBS20 On 15/05/2026 Spot Bond			10.60000	97.78317	10.60000	97.75527				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	102.03877				0.00	0	80,000,000
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.77364				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	101.27569				0.00	0	0
<b>Total SBS24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			9.05000	100.28944	9.05000	100.26492				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>
SBS26l On 28/02/2017 Spot Bond			100.00000	84.29561	100.00000	84.10138				0.00	0	0
<b>Total SBS26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			10.63500	100.89650	10.63500	100.86810				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	101.39722				0.00	1,146,000,000	382,000,000
<b>Total SBS28 SPOT</b>										<b>0.00</b>	<b>1,146,000,000</b>	<b>382,000,000</b>
<b>Total For SBS28</b>										<b>0.00</b>	<b>1,146,000,000</b>	<b>382,000,000</b>
SBS29 On 12/06/2019 Spot Bond			8.89000	99.79852	8.89000	99.77467				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			10.79000	85.50892	10.79000	85.48410			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	99.78859			0.00	0	200,000,000
<b>Total SBS30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SBS30</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SBS31 On 27/06/2027 Spot Bond			10.76000	94.22445	10.76000	94.19732			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	100.23620			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	100.04404			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			10.82000	98.87870	10.82000	98.84991			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	101.42993			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	101.17064			0.00	0	0
<b>Total SBS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS37 On 29/01/2020 Spot Bond			9.12000	100.11412	9.12000	100.08986			0.00	0	0
<b>Total SBS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			10.45000	96.27395	10.45000	96.24731			0.00	0	5,040,000,000
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,040,000,000</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>5,040,000,000</b>
SBS39 On 29/01/2030 Spot Bond			10.99500	95.01863	10.99500	94.99100		176,359,800,000,000.00	16,040,000,000	6,650,000,000	
<b>Total SBS39 SPOT</b>								<b>176,359,800,000,000.00</b>	<b>16,040,000,000</b>	<b>6,650,000,000</b>	
<b>Total For SBS39</b>								<b>176,359,800,000,000.00</b>	<b>16,040,000,000</b>	<b>6,650,000,000</b>	
SBS4 On 16/11/2021 Spot Bond			10.18000	94.85848	10.18000	94.83246		0.00	0	580,000,000	

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 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	101.14272				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			9.87500	101.54274	9.87500	101.51570				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			10.48000	102.06338	10.48000	102.03459				0.00	0	0
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS43 On 12/11/2027 Spot Bond			10.69000	101.99628	10.69000	101.96695				0.00	0	0
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.99419				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	101.38129				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			9.90500	107.07706	9.90500	107.04893				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	101.38141				0.00	0	0
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			3.43000	112.94318	3.43000	270.83606				0.00	0	20,000,000
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SBSI12 On 31/01/2017 Spot Bond			4.95000	140.90632	4.95000	142.23209				0.00	0	0
<b>Total SBSI12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI12 On 31/01/2017 Spot Bond			100.00000	127.67852	100.00000	127.35736				0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	127.67852	100.00000	127.35736				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI14 On 07/12/2033 Spot Bond			3.70000	198.11297	3.70000	196.98487			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	56.69088	100.00000	56.55049			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	102.54359			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	102.54371			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>
SHI02 On 01/10/2021 Spot Bond				183.11432	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			5.65000	126.72084	5.65000	142.12096			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	101.40799	6.50000	101.39025			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>
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	100.31634			0.00	0	0
<b>Total SHS04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS05 On 29/06/2017 Spot Bond			9.08500	99.67027	9.08500	99.64608			0.00	0	0
<b>Total SHS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS05/ On 29/06/2017 Spot Bond			8.75000	99.83634	8.75000	99.81298			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	100.92840			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 25/11/2020 Spot Bond			10.00000	103.90000	10.00000	103.87300			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>
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.04569			0.00	0	0
<b>Total SHS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS19 On 10/09/2017 Spot Bond			9.41500	103.36623	9.41500	103.33996			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	101.13388			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	99.81425			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	99.80772			0.00	0	0
<b>Total SHS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS25 On 29/06/2020 Spot Bond			10.31000	98.42960	10.31000	98.40257			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	99.80772			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	102.18138			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS29I On 03/12/2018 Spot Bond			100.00000	28.74866	100.00000	28.67748			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			9.78500	101.41133	9.78500	101.38502		587,100,000,000.00		60,000,000	30,000,000
<b>Total SLI3 SPOT</b>								<b>587,100,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For SLI3</b>								<b>587,100,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	100.95537			0.00	0	0
<b>Total SLI4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.90989			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	100.93400			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	100.94879			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	100.95828			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	101.02751			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	101.04757			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			9.01500	101.68232	9.01500	101.65756			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	101.89240			0.00	0	0
<b>Total SNT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SNT03 On 12/04/2023 Spot Bond			11.43500	49.60329	11.43500	103.70169			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1 On 21/08/2021 Spot Bond				100.00000	0.00000	100.76323			0.00	0	0
<b>Total SPDA10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.86414			0.00	0	0
<b>Total SPDA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.71976			0.00	0	0
<b>Total SPDA5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.73595			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	100.72574			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	100.74726			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	100.75053			0.00	0	0
<b>Total SPDA9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 09/09/2019 Spot Bond				100.00000	0.00000	100.31941			0.00	0	0
<b>Total SPG002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2019 Spot Bond				100.00000	0.00000	101.35508			0.00	0	0
<b>Total SPG003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.58964			0.00	0	0
<b>Total SSA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			10.19000	95.59154	10.19000	95.56544			0.00	0	300,000,000
<b>Total SSA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SSA06</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.51930			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>

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 26/03/2017 Spot Bond				100.00000	0.00000	99.85308			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	101.45875			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			9.98000	90.50341	9.98000	90.47920			0.00	0	0
<b>Total SSN004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			9.98000	90.50341	9.98000	90.47920			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			9.67000	96.85253	9.67000	96.82769			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	100.04732			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			8.69500	101.90361	8.69500	101.87965			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			2.95000	119.08440	2.95000	119.52277			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	97.14886	9.61500	97.12379			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	100.50207	8.50000	100.43521			0.00	0	0
<b>Total SSN015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			11.04000	96.80732	11.04000	96.77874			0.00	0	0
<b>Total SSN017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 28/02/2031 Spot Bond			11.31500	72.02810	11.31500	72.00622			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>

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 21/01/2019 Spot Bond				100.00000	0.00000	101.53314				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	101.56300				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	99.85553				0.00	200,000,000	50,000,000
<b>Total SSN027 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For SSN027</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	95.88613				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	100.40904				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	100.68282				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	100.05017				0.00	320,000,000	80,000,000
<b>Total SSN033 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
<b>Total For SSN033</b>										<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	100.49296				0.00	0	0
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	100.88412				0.00	0	0
<b>Total SSN035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 18/12/2020 Spot Bond				100.00000	0.00000	103.98694				0.00	0	0
<b>Total SSN036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 01/06/2021 Spot Bond				100.00000	0.00000	100.54756				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	107.66571	9.55000	103.82315				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN039 On 16/08/2019 Spot Bond				100.00000	0.00000	100.84402				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>
SSN040 On 11/10/2023 Spot Bond				100.00000	0.00000	101.74326				0.00	0	0
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN041 On 13/10/2023 Spot Bond			10.13500	106.94912	10.13500	100.18455				0.00	0	0
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN042 On 03/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SSN042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			9.97000	96.43989	9.97000	96.41412				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	100.73190				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	100.76025				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			9.90000	92.38372	9.90000	100.97183				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	100.72734				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	100.75682				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			9.80000	105.91854	9.80000	105.16852				0.00	0	0
<b>Total T13A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	100.69941				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.72734				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	100.75523				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			9.90000	104.65362	9.90000	104.46143				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	100.74811				0.00	1,600,000,000	800,000,000
<b>Total T13A18 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For T13A18</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.76826				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			9.85000	102.89775	9.85000	102.87086				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	100.44949				0.00	0	0
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.02540				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	99.61843				0.00	0	0
<b>Total TFS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	101.81666				0.00	0	0
<b>Total TFS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.85600				0.00	0	0
<b>Total TFS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	101.25058				0.00	0	0
<b>Total TFS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	100.56275				0.00	0	2,489,583,400
<b>Total TFS139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,489,583,400</b>
<b>Total For TFS139</b>										<b>0.00</b>	<b>0</b>	<b>2,489,583,400</b>
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	101.30186				0.00	0	0
<b>Total TFS141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	101.34576				0.00	0	0
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	100.77639				0.00	0	0
<b>Total TFS143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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	101.68505				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	103.33106	7.83000	103.30950				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	101.56395				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	95.92458	7.39000	103.12404				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	101.56395				0.00	0	0
<b>Total TH10A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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	96.04672	7.16000	103.02706				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	101.64931				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	101.64234				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	101.80949				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	101.78686				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	102.47002				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	102.39189				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	101.51864				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	101.57440				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	103.71275	8.73000	103.54431				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	101.36795				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	101.56394				0.00	0	0
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A6 On 18/07/2041 Spot Bond			10.03000	84.79717	10.03000	100.85513				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	101.27022				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	101.56394				0.00	0	0
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.65278				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	101.63362				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	101.62666				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	101.80599				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	101.79903				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	101.73810				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	102.34844				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	102.35538				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	102.32065				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	100.72380				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	100.74405				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			9.85000	100.95124	9.85000	101.45306				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	100.73190				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	100.76025				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			9.76000	100.02766	9.76000	100.00177				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	100.72785				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	100.76025				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			9.87000	86.80668	9.87000	99.14946				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	100.79667				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	100.79667				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	100.79667				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	100.79667				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	100.86135				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.86135				0.00	0	0
<b>Total TH12C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.86135				0.00	0	0
<b>Total TH12C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	100.86054				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	101.12326				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	101.12326				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	101.25538				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	101.11843				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	100.71327				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	100.73110				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	100.76017				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			10.00000	101.04494	10.00000	101.01815			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	100.71408			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	100.73191			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	100.24353			0.00	0	0
<b>Total TH13A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond			9.89000	101.52100	9.89000	102.38254			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	100.69941			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	100.79656			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	100.79737			0.00	0	0
<b>Total TH13B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.79900			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	100.78309			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	100.79414			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	100.85313			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	100.85959			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	100.83872			0.00	0	0
<b>Total TH13C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.85458			0.00	0	0
<b>Total TH13C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	100.89753			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	101.11892			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	101.11892			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	101.11490			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	101.10313			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	101.13499			0.00	0	0
<b>Total TH13D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2017 Spot Bond				100.00000	0.00000	100.77380			0.00	0	0
<b>Total TH14A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2019 Spot Bond				100.00000	0.00000	100.84253			0.00	0	0
<b>Total TH14A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond				100.00000	0.00000	100.86890			0.00	0	0
<b>Total TH14A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14A: On 21/11/2021 Spot Bond			9.95000	101.41190	9.95000	101.38470			0.00	0	0
<b>Total TH14A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B: On 21/11/2021 Spot Bond				100.00000	0.00000	100.92464			0.00	0	0
<b>Total TH14B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond				100.00000	0.00000	100.97028			0.00	0	0
<b>Total TH14C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D: On 21/11/2021 Spot Bond				100.00000	0.00000	101.24328			0.00	0	0
<b>Total TH14D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A11: On 18/07/2039 Spot Bond				100.00000	0.00000	101.51342			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	101.59181			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	6.76515	101.06155	6.74860			0.00	0	0
<b>Total THE8A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A2: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total THE8A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A3: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total THE8A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total THE8B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total THE8C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total THE8D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.69631				0.00	0	0
<b>Total THE9B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE9C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	101.91387				0.00	0	0
<b>Total THE9C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE9D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D: On 18/07/2019 Spot Bond				100.00000	0.00000	102.40918				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			9.94000	94.65961	9.94000	94.59667				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	21.11881	100.00000	21.07885				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	103.90000	10.00000	103.87300				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			8.58500	101.51633	8.58500	101.49276				0.00	0	29,967,618,178
<b>Total TN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,967,618,178</b>
<b>Total For TN17</b>										<b>0.00</b>	<b>0</b>	<b>29,967,618,178</b>
TN17/R On 14/11/2017 Spot Bond			100.00000	53.98898	100.00000	53.86818				0.00	0	0
<b>Total TN17/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TN17/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			9.85000	104.74399	9.85000	104.71618			1,970,000,000,000.00	200,000,000	41,610,800,000
<b>Total TN20 SPOT</b>									<b>1,970,000,000,000.00</b>	<b>200,000,000</b>	<b>41,610,800,000</b>
<b>Total For TN20</b>									<b>1,970,000,000,000.00</b>	<b>200,000,000</b>	<b>41,610,800,000</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	17.34926	100.00000	17.31044			0.00	0	0
<b>Total TN20/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN20/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN20U On 14/04/2020 Spot Bond			100.00000	6.49909	100.00000	6.48334			0.00	0	0
<b>Total TN20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			10.63500	102.13633	10.63500	102.10710			0.00	0	23,530,000,000
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>23,530,000,000</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>23,530,000,000</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	12.31099	100.00000	12.28344			0.00	0	0
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN25 On 19/08/2025 Spot Bond			10.99000	95.00917	10.99000	94.98156			0.00	0	28,480,000,000
<b>Total TN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>28,480,000,000</b>
<b>Total For TN25</b>									<b>0.00</b>	<b>0</b>	<b>28,480,000,000</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	12.59334	100.00000	12.56563			0.00	0	0
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN27 On 14/11/2027 Spot Bond			11.00000	87.76873	11.00000	87.74276			0.00	0	11,900,000,000
<b>Total TN27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,900,000,000</b>
<b>Total For TN27</b>									<b>0.00</b>	<b>0</b>	<b>11,900,000,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.70406	100.00000	9.68234			0.00	0	0
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN30 On 09/10/2030 Spot Bond			11.47500	95.42521	11.47500	95.39596			0.00	0	8,800,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,800,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>8,800,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	122.77112	8.00000	122.74466			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			11.79500	93.86812	11.79500	93.83858			0.00	0	4,000,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	102.15155	10.75000	102.12217				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	100.77436				0.00	0	56,098,900
<b>Total TNF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>56,098,900</b>
<b>Total For TNF18</b>										<b>0.00</b>	<b>0</b>	<b>56,098,900</b>
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.03336				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	100.82760				0.00	0	0
<b>Total TORQ3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TORQ4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TORQ5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.17892				0.00	0	0
<b>Total TORQ6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.89724				0.00	0	0
<b>Total TORQ7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.91670				0.00	0	0
<b>Total TORQ8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.94589				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	103.90000	10.00000	103.87300				0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.83103				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	101.84849				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	101.58694				0.00	0	0
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	100.51191				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			9.91000	99.27063	9.91000	99.24411				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	99.75935	10.00000	99.73266				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	99.76534	9.75000	99.73931				0.00	0	0
<b>Total TR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	9.77029	100.00000	9.74511				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	100.16798				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	100.17559				0.00	0	0
<b>Total TRA2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond			10.15000	98.66799	10.15000	98.48030				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	100.16817				0.00	0	0
<b>Total TRA2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.17559				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			9.95000	101.07701	9.95000	99.18539				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	100.18775				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	100.19243				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	100.21202				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	100.21947				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	100.26773				0.00	0	0
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D: On 14/12/2020 Spot Bond				100.00000	0.00000	100.26773				0.00	0	0
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA1: On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TRAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2: On 14/06/2024 Spot Bond				100.00000	0.00000	100.19485				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	7.90624	100.00000	7.88667				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	8.41547	100.00000	8.39464				0.00	0	0
<b>Total TRAA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.17761				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	8.72100	100.00000	8.69941				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	100.17855				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	8.97562	100.00000	8.95339				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	100.20483				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	12.08190	100.00000	12.05199				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	100.26275				0.00	0	0
<b>Total TRAE1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE2 On 14/06/2024 Spot Bond			100.00000	15.49373	100.00000	15.45536				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	19.44865	100.00000	19.40155				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	3.99140	100.00000	3.98173				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>
TSP20 On 02/02/2017 Spot Bond				100.00000	0.00000	99.05191				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>
TSP20 On 16/02/2017 Spot Bond				100.00000	0.00000	98.75025				0.00	0	0
<b>Total TSP203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TSP203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP203 On 02/03/2017 Spot Bond				100.00000	0.00000	98.38725				0.00	0	0
<b>Total TSP205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP205 On 16/03/2017 Spot Bond				100.00000	0.00000	98.10663				0.00	0	0
<b>Total TSP206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP206 On 28/04/2017 Spot Bond				100.00000	0.00000	97.12860				0.00	0	0
<b>Total TSP207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP207 On 11/05/2017 Spot Bond				100.00000	0.00000	96.83182				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	96.51033				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	96.20590				0.00	0	0
<b>Total TSP211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP211 On 22/12/2016 Spot Bond				100.00000	0.00000	99.97870				0.00	0	0
<b>Total TSP212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP212 On 22/06/2017 Spot Bond				100.00000	0.00000	95.92237				0.00	0	0
<b>Total TSP213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP213 On 05/01/2017 Spot Bond				100.00000	0.00000	99.69552				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	95.60852				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	99.37274				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	101.35216				0.00	0	0
<b>Total TSP217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	95.00564				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	94.72602				0.00	0	0
<b>Total TSP219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01U On 28/08/2019 Spot Bond			100.00000	19.93216	100.00000	19.88388				0.00	0	0
<b>Total TTO01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TTO01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC18 On 17/01/2017 Spot Bond				100.00000	0.00000	101.43006				0.00	0	0
<b>Total TWC187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC19 On 15/02/2017 Spot Bond				100.00000	0.00000	100.78717				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 17/02/2017 Spot Bond				100.00000	0.00000	100.74323				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 20/02/2017 Spot Bond				100.00000	0.00000	100.65318				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>
TWC20 On 27/02/2017 Spot Bond				100.00000	0.00000	100.49721				0.00	0	0
<b>Total TWC201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 13/01/2017 Spot Bond				100.00000	0.00000	101.55007				0.00	0	0
<b>Total TWC202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 07/04/2017 Spot Bond				100.00000	0.00000	101.58295				0.00	0	0
<b>Total TWC203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 13/01/2017 Spot Bond				100.00000	0.00000	101.50510				0.00	0	0
<b>Total TWC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 20/04/2017 Spot Bond				100.00000	0.00000	101.18168				0.00	0	0
<b>Total TWC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TWC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 16/01/2017 Spot Bond				100.00000	0.00000	101.46396				0.00	0	0
<b>Total TWC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 18/01/2017 Spot Bond				100.00000	0.00000	101.31325				0.00	0	0
<b>Total TWC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 20/01/2017 Spot Bond				100.00000	0.00000	101.16255				0.00	0	0
<b>Total TWC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TWC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC21 On 07/02/2017 Spot Bond				100.00000	0.00000	100.86115				0.00	0	0
<b>Total TWC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC21 On 13/02/2017 Spot Bond				100.00000	0.00000	100.79656				0.00	0	0
<b>Total TWC211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC21 On 15/02/2017 Spot Bond				100.00000	0.00000	100.75437				0.00	0	0
<b>Total TWC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC21 On 24/02/2017 Spot Bond				100.00000	0.00000	100.49453				0.00	0	0
<b>Total TWC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC21 On 27/02/2017 Spot Bond				100.00000	0.00000	100.47363				0.00	0	0
<b>Total TWC215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC21 On 27/02/2017 Spot Bond			100.00000	84.49074	100.00000	100.00000				0.00	0	0
<b>Total TWC216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			10.06000	105.39624	10.06000	105.36767				0.00	0	0
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG26 On 09/03/2026 Spot Bond			10.99000	105.03734	10.99000	105.00630				0.00	0	0
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA01L On 20/01/2023 Spot Bond			100.00000	8.60220	100.00000	8.58516				0.00	0	0
<b>Total VJA01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA02L On 20/04/2023 Spot Bond			100.00000	8.77872	100.00000	8.75745				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	9.04367	100.00000	9.02176				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	9.36101	100.00000	9.33834				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	10.56174	100.00000	10.52876				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	11.49858	100.00000	11.44800				0.00	0	0
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA07L On 20/10/2024 Spot Bond			100.00000	9.89045	100.00000	9.80294				0.00	0	0
<b>Total VJA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB01L On 20/01/2023 Spot Bond			100.00000	8.41027	100.00000	8.39362				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	8.68226	100.00000	8.66123				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	8.81982	100.00000	8.79845				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	9.11789	100.00000	9.09580				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	10.29553	100.00000	10.26338				0.00	0	0
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For VJB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB06L On 20/07/2024 Spot Bond			100.00000	9.00645	100.00000	8.97833				0.00	0	0
<b>Total VJB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB07L On 20/10/2024 Spot Bond			100.00000	9.70724	100.00000	9.62136				0.00	0	0
<b>Total VJB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC17 On 06/03/2017 Spot Bond				100.00000	0.00000	102.49178				0.00	0	0
<b>Total VKC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC18 On 29/03/2017 Spot Bond				100.90591	0.00000	101.92348				0.00	0	0
<b>Total VKC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE01L On 01/04/2018 Spot Bond			100.00000	45.09733	100.00000	47.15036				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	101.06249				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	99.84052				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	101.04734				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	100.32378				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	99.81110				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	8.09415	100.00000	8.07813				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	8.42006	100.00000	8.39967				0.00	0	0
<b>Total VPA02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For VPA02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	10.25082	100.00000	10.22598				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	5.31507	100.00000	5.30220				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	10.35023	100.00000	10.31791				0.00	0	0
<b>Total VPA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA06L On 20/07/2024 Spot Bond			100.00000	11.29734	100.00000	11.24766				0.00	0	0
<b>Total VPA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA07L On 20/10/2024 Spot Bond			100.00000	9.59476	100.00000	9.50987				0.00	0	0
<b>Total VPA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB01L On 20/01/2023 Spot Bond			100.00000	7.90222	100.00000	7.88657				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	8.32361	100.00000	8.30344				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	10.47491	100.00000	10.44953				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	5.07194	100.00000	5.05965				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	10.02324	100.00000	9.99194				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	11.02851	100.00000	10.98001				0.00	0	0
<b>Total VPB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB07L On 20/10/2024 Spot Bond			100.00000	9.36976	100.00000	9.28686				0.00	0	0
<b>Total VPB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For VPB07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00122	100.00000	0.00122			0.00	0	0
<b>Total WRS1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WRS2L On 25/11/2029 Spot Bond			100.00000	10.02510	100.00000	9.98101			0.00	0	0
<b>Total WRS2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WS05 On 01/08/2018 Spot Bond			2.71000	248.56894	2.71000	248.53775		1,138,200,000,000.00		420,000,000	420,000,000
<b>Total WS05 SPOT</b>								<b>1,138,200,000,000.00</b>		<b>420,000,000</b>	<b>420,000,000</b>
<b>Total For WS05</b>								<b>1,138,200,000,000.00</b>		<b>420,000,000</b>	<b>420,000,000</b>
WSP2 On 28/05/2017 Spot Bond			8.30000	100.89781	8.30000	100.87566			0.00	0	0
<b>Total WSP2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP2/f On 28/05/2017 Spot Bond			100.00000	73.06992	100.00000	72.93021			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			8.59000	101.46934	8.59000	101.44576			0.00	0	0
<b>Total WSP3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			8.89000	100.90496	8.89000	100.88072			0.00	0	0
<b>Total WSP4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			9.16000	100.01270	9.16000	99.98795			0.00	0	0
<b>Total WSP5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5/f On 28/05/2021 Spot Bond			100.00000	11.99498	100.00000	11.96814			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			7.97500	80.51932	7.97500	80.50193			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>30,448,655,439,097,000.00</b>	<b>397,652,634,400</b>	<b>589,823,852,770</b>
<b>Total for SPOT :</b>									<b>30,448,655,439,097,000.00</b>	<b>397,652,634,400</b>	<b>589,823,852,770</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>									30,448,655,539,952,700.00	397,652,635,183	589,824,661,643
<b>Total Options</b>									0.00	0	36,955
<b>Grand Total:</b>									30,448,655,539,952,700.00	397,652,635,183	589,824,698,598