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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 13/01/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 02/11/2017 Bond Future			133.87691	133.87691	133.87711	133.87711			0.00	0	0
<b>Total EL28 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 02/11/2017 Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 02/11/2017 Bond Future	133.89	Put			12.89000	0.01289	13,090		0.00	0	0
EL28 On 02/11/2017 Bond Future	133.87	Call			7.11000	0.00711	6,910		0.00	0	0
EL28 On 02/11/2017 Bond Future	133.87	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 02/11/2017 Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 02/11/2017 Bond Future	133.88	Put			2.89000	0.00289	3,090		0.00	0	0
<b>Total EL28 Option</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>
ES33 On 02/02/2017 Bond Future			10.28801	81.01503	10.35945	80.54875			0.00	0	8,849
ES33 On 04/05/2017 Bond Future			10.36178	78.77726	10.43544	78.30277			0.00	0	0
ES33 On 03/08/2017 Bond Future			10.42939	80.33606	10.50553	79.85167			0.00	0	0
ES33 On 02/11/2017 Bond Future			10.49402	78.18528	10.57229	77.69329			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			1,602.68000	1.60268	2,068,960		0.00	0	0

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	10.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Call			1,476.58000	1.47658	1,942,860		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Call			1,539.67000	1.53967	2,005,950		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Call			666.13000	0.66613	1,140,620		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Call			729.38000	0.72938	1,203,870		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Call			792.56000	0.79256	1,267,050		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.53	Call			154.71000	0.15471	639,100		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.53	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Call			217.80000	0.21780	702,190		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Call			280.81000	0.28081	765,200		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Call			669.45000	0.66945	1,161,440		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Call			545.81000	0.54581	1,037,800		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Call			607.67000	0.60767	1,099,660		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			10.41183	85.48446	10.48320	84.94668			0.00	0	8,777
ES42	On	04/05/2017	Bond Future			10.48490	82.86330	10.55847	82.31613			0.00	0	0
ES42	On	03/08/2017	Bond Future			10.55115	84.50325	10.62713	83.94460			0.00	0	0
ES42	On	02/11/2017	Bond Future			10.61344	81.96979	10.69151	81.40218			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			126.63099	126.63099	126.62960	126.62960			0.00	0	3,231
I2025	On	04/05/2017	Bond Future			129.07035	129.07035	129.07017	129.07017			0.00	0	0
I2025	On	03/08/2017	Bond Future			130.29719	130.29719	130.29620	130.29620			0.00	0	0
I2025	On	02/11/2017	Bond Future			132.96983	132.96983	132.97255	132.97255			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	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.00	Put			3,370.40000	3.37040	3,369,010		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			3,380.40000	3.38040	3,379,010		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
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			3,360.40000	3.36040	3,359,010		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			3,499.83000	3.49983	3,499,650		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	04/05/2017	Bond Future	132.58	Put			3,509.83000	3.50983	3,509,650		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			3,489.83000	3.48983	3,489,650		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			3,663.80000	3.66380	3,662,810		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			3,673.80000	3.67380	3,672,810		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			3,683.80000	3.68380	3,682,810		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			0.00000	0.00000	0,170		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			7.45000	0.00745	10,170		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			12.55000	0.01255	9,830		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			2.55000	0.00255	0,000		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>3,231</b>
I2033	On	02/02/2017	Bond Future			105.80623	105.80623	105.80493	105.80493			0.00	0	6,033
I2033	On	04/05/2017	Bond Future			106.80384	106.80384	106.80370	106.80370			0.00	0	0
I2033	On	03/08/2017	Bond Future			108.92328	108.92328	108.92241	108.92241			0.00	0	0
I2033	On	02/11/2017	Bond Future			110.07454	110.07454	110.07665	110.07665			0.00	0	0
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,033</b>
I2033	On	02/02/2017	Bond Future	109.70	Put			3,895.07000	3.89507	3,893,770		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			3,905.07000	3.90507	3,903,770		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	02/02/2017	Bond Future	109.72	Put			3,915.07000	3.91507	3,913,770		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	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			4,036.30000	4.03630	4,036,160		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			4,046.30000	4.04630	4,046,160		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			4,026.30000	4.02630	4,026,160		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	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
I2033	On	03/08/2017	Bond Future	113.12	Put			4,197.59000	4.19759	4,196,720		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			4,207.59000	4.20759	4,206,720		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			4,217.59000	4.21759	4,216,720		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			3.35000	0.00335	5,460		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			13.35000	0.01335	15,460		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			6.65000	0.00665	4,540		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>6,033</b>
I2038	On	02/02/2017	Bond Future			129.97238	129.97238	129.97086	129.97086			0.00	0	22,725
I2038	On	04/05/2017	Bond Future			132.47607	132.47607	132.47585	132.47585			0.00	0	0
I2038	On	03/08/2017	Bond Future			133.60358	133.60358	133.60270	133.60270			0.00	0	0
I2038	On	02/11/2017	Bond Future			136.34417	136.34417	136.34692	136.34692			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,725</b>
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			7,079.14000	7.07914	7,077,620		0.00	0	0
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			7,089.14000	7.08914	7,087,620		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			7,099.14000	7.09914	7,097,620		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Put			7,294.15000	7.29415	7,293,930		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			7,304.15000	7.30415	7,303,930		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	04/05/2017	Bond Future	139.79	Put			7,314.15000	7.31415	7,313,930		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	03/08/2017	Bond Future	141.17	Put			7,567.30000	7.56730	7,566,420		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			7,577.30000	7.57730	7,576,420		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			7,557.30000	7.55730	7,556,420		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	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			453.08000	0.45308	455,830		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			463.08000	0.46308	465,830		0.00	0	0

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	02/11/2017	Bond Future	136.82	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			473.08000	0.47308	475,830		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>22,725</b>
I2046	On	02/02/2017	Bond Future			131.62930	131.62930	131.07928	131.07928			131,629,300.00	1,000	19,398
I2046	On	04/05/2017	Bond Future			132.63481	132.63481	132.07536	132.07536			0.00	0	0
I2046	On	03/08/2017	Bond Future			135.26704	135.26704	134.69576	134.69576			0.00	0	0
I2046	On	02/11/2017	Bond Future			136.44684	136.44684	135.86750	135.86750			0.00	0	0
<b>Total I2046 Future</b>												<b>131,629,300.00</b>	<b>1,000</b>	<b>19,398</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			6,050.72000	6.05072	5,500,700		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			6,060.72000	6.06072	5,510,700		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			6,070.72000	6.07072	5,520,700		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			6,244.64000	6.24464	5,685,190		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			6,254.64000	6.25464	5,695,190		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			6,264.64000	6.26464	5,705,190		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			6,474.24000	6.47424	5,902,960		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			6,484.24000	6.48424	5,912,960		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			6,494.24000	6.49424	5,922,960		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	126,840		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			452.50000	0.45250	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	146,840		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			432.50000	0.43250	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	136,840		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			442.50000	0.44250	0,000		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>131,629,300.00</b>	<b>1,000</b>	<b>19,398</b>
I2050	On	02/02/2017	Bond Future			137.96370	137.96370	137.96210	137.96210			0.00	0	25,020
I2050	On	04/05/2017	Bond Future			140.62130	140.62130	140.62098	140.62098			0.00	0	0
I2050	On	03/08/2017	Bond Future			141.74809	141.74809	141.74679	141.74679			0.00	0	0
I2050	On	02/11/2017	Bond Future			144.65544	144.65544	144.65815	144.65815			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,020</b>

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	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			6,997.90000	6.99790	6,996,300		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			7,007.90000	7.00790	7,006,300		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			7,017.90000	7.01790	7,016,300		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Put			7,209.02000	7.20902	7,208,700		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			7,219.02000	7.21902	7,218,700		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			7,229.02000	7.22902	7,228,700		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			7,493.21000	7.49321	7,491,910		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			7,473.21000	7.47321	7,471,910		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			7,483.21000	7.48321	7,481,910		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			8.15000	0.00815	5,440		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			1.85000	0.00185	4,560		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			11.85000	0.01185	14,560		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>25,020</b>
R186	On	02/02/2017	Bond Future			8.63909	113.55423	8.70010	113.12338		9.06	22,710,846.00	200	116,613
R186	On	04/05/2017	Bond Future			8.67455	115.73460	8.73789	115.29661		8.82	0.00	0	0
R186	On	03/08/2017	Bond Future			8.70130	112.71994	8.76736	112.27253		9.14	0.00	0	0
R186	On	02/11/2017	Bond Future			8.71723	115.02641	8.78554	114.57313			0.00	0	0
<b>Total R186 Future</b>												<b>22,710,846.00</b>	<b>200</b>	<b>116,613</b>
R186	On	02/02/2017	Bond Future	8.37	Call			214.44000	0.21444	280,390	8.87	0.00	0	500
R186	On	02/02/2017	Bond Future	8.37	Put			2,572.45000	2.57245	2,207,550	8.87	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			296.87000	0.29687	383,080	8.89	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			2,221.35000	2.22135	1,876,710	8.89	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			657.74000	0.65774	817,190	8.94	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.62	Call			714.11000	0.71411	883,320	8.95	0.00	0	500
R186	On	02/02/2017	Bond Future	8.62	Put			1,280.23000	1.28023	1,018,590	8.95	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			1,319.45000	1.31945	1,573,740	9.00	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			688.61000	0.68861	512,050	9.00	0.00	0	0

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	8.80	Call			1,361.93000	1.36193	1,621,090	9.00	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			12.06000	0.01206	6,030	9.35	0.00	0	13,500
R186	On	02/02/2017	Bond Future	8.81	Call			1,405.15000	1.40515	1,669,140	9.01	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			634.62000	0.63462	467,760	9.01	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Call			1,679.16000	1.67916	1,971,060	9.02	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Put			490.98000	0.49098	352,030	9.02	0.00	0	500
R186	On	02/02/2017	Bond Future	8.90	Call			1,825.18000	1.82518	2,130,240	9.03	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Put			1,365.82000	1.36582	1,094,420	8.94	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Call			2,080.92000	2.08092	2,406,430	9.05	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Put			339.15000	0.33915	233,810	9.05	0.00	0	2,546
R186	On	02/02/2017	Bond Future	9.02	Call			2,462.49000	2.46249	2,813,110	9.07	0.00	0	0
R186	On	02/02/2017	Bond Future	9.02	Put			239.39000	0.23939	159,160	9.07	0.00	0	500
R186	On	02/02/2017	Bond Future	9.10	Call			2,926.72000	2.92672	3,300,600	9.12	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			661.22000	0.66122	489,530	9.00	0.00	0	0
R186	On	02/02/2017	Bond Future	8.00	Put			5,096.91000	5.09691	4,672,510	8.75	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Call			4,811.63000	4.81163	5,231,000	9.29	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			24.60000	0.02460	13,120	9.29	0.00	0	750
R186	On	02/02/2017	Bond Future	9.50	Call			5,460.30000	5.46030	5,885,120	9.35	0.00	0	0
R186	On	02/02/2017	Bond Future	9.10	Put			157.00000	0.15700	100,030	9.12	0.00	0	2,546
R186	On	02/02/2017	Bond Future	8.90	Put			428.96000	0.42896	303,170	9.03	0.00	0	750
R186	On	02/02/2017	Bond Future	8.00	Call			15.99000	0.01599	22,440	8.75	0.00	0	7,000
R186	On	04/05/2017	Bond Future	8.89	Call			2,788.96000	2.78896	3,041,510	8.79	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			1,746.46000	1.74646	1,561,020	8.79	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			2,828.29000	2.82829	3,082,930	8.79	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			1,717.72000	1.71772	1,534,370	8.79	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,867.91000	2.86791	3,124,640	8.80	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			1,689.32000	1.68932	1,508,060	8.80	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			3,532.78000	3.53278	3,782,730	9.11	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			2,574.86000	2.57486	2,377,400	9.11	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			3,569.71000	3.56971	3,821,200	9.11	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			2,545.05000	2.54505	2,349,130	9.11	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			3,607.17000	3.60717	3,860,200	9.12	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			2,515.82000	2.51582	2,321,440	9.12	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			622.75000	0.62275	1,076,030		0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			0.00000	0.00000	0,000		0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			688.40000	0.68840	1,141,680		0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			0.00000	0.00000	0,000		0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			754.00000	0.75400	1,207,280		0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>36,842</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R186</b>									<b>22,710,846.00</b>	<b>200</b>	<b>153,455</b>
R197 On 02/02/2017 Bond Future			294.30236	294.30236	294.29878	294.29878			0.00	0	1,246
R197 On 04/05/2017 Bond Future			299.97155	299.97155	299.97088	299.97088			0.00	0	0
R197 On 03/08/2017 Bond Future			299.01602	299.01602	299.01327	299.01327			0.00	0	0
R197 On 02/11/2017 Bond Future			305.14973	305.14973	305.15562	305.15562			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	302.57	Put			8,271.22000	8.27122	8,267,640		0.00	0	0
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			8,281.22000	8.28122	8,277,640		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			8,291.22000	8.29122	8,287,640		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 04/05/2017 Bond Future	308.60	Put			8,629.12000	8.62912	8,628,450		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			8,609.12000	8.60912	8,608,450		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			8,619.12000	8.61912	8,618,450		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 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			9,036.73000	9.03673	9,033,980		0.00	0	0
R197 On 03/08/2017 Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197 On 03/08/2017 Bond Future	308.06	Put			9,046.73000	9.04673	9,043,980		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			9,056.73000	9.05673	9,053,980		0.00	0	0
R197 On 02/11/2017 Bond Future	305.15	Call			5.62000	0.00562	0,000		0.00	0	0
R197 On 02/11/2017 Bond Future	305.15	Put			0.00000	0.00000	0,270		0.00	0	0
R197 On 02/11/2017 Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197 On 02/11/2017 Bond Future	305.16	Put			4.38000	0.00438	10,270		0.00	0	0
R197 On 02/11/2017 Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197 On 02/11/2017 Bond Future	305.17	Put			14.38000	0.01438	20,270		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			242.86440	242.86440	242.86186	242.86186			0.00	0	36,248
R202 On 04/05/2017 Bond Future			247.54293	247.54293	247.54229	247.54229			0.00	0	0
R202 On 03/08/2017 Bond Future			248.78591	248.78591	248.78370	248.78370			0.00	0	0
R202 On 02/11/2017 Bond Future			253.88877	253.88877	253.89381	253.89381			0.00	0	0
<b>Total R202 Future</b>									<b>0.00</b>	<b>0</b>	<b>36,248</b>
R202 On 02/02/2017 Bond Future	251.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 02/02/2017 Bond Future	251.72	Put			8,858.14000	8.85814	8,855,600		0.00	0	0
R202 On 02/02/2017 Bond Future	251.73	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
R202	On	02/02/2017	Bond Future	251.73	Put			8,868.14000	8.86814	8,865,600		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			8,878.14000	8.87814	8,875,600		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			9,177.71000	9.17771	9,177,070		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			9,187.71000	9.18771	9,187,070		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			9,167.71000	9.16771	9,167,070		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			9,566.30000	9.56630	9,564,090		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			9,576.30000	9.57630	9,574,090		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			9,586.30000	9.58630	9,584,090		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			16.19000	0.01619	21,230		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			3.81000	0.00381	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			0.00000	0.00000	1,230		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			6.19000	0.00619	11,230		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>36,248</b>
R2023	On	02/02/2017	Bond Future			8.33443	100.68091	8.40577	100.35319		6.44	0.00	0	18,877
R2023	On	04/05/2017	Bond Future			8.36242	98.68204	8.43737	98.34899		6.46	0.00	0	0
R2023	On	03/08/2017	Bond Future			8.37798	100.63459	8.45726	100.29430		6.24	0.00	0	0
R2023	On	02/11/2017	Bond Future			8.38494	98.75958	8.46812	98.41517			0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>18,877</b>
R2023	On	02/02/2017	Bond Future	8.85	Call			2,080.13000	2.08013	2,377,410	6.48	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			69.85000	0.06985	39,410	6.48	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			2,120.69000	2.12069	2,419,500	6.48	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			65.76000	0.06576	36,850	6.48	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			2,039.76000	2.03976	2,335,440	6.47	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			74.16000	0.07416	42,120	6.47	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			1,079.86000	1.07986	941,330	6.42	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,779.31000	1.77931	1,975,470	6.42	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			1,061.48000	1.06148	924,590	6.42	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,805.09000	1.80509	2,002,870	6.43	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			1,043.33000	1.04333	908,060	6.43	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,753.74000	1.75374	1,948,260	6.42	0.00	0	0

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	03/08/2017	Bond Future	8.58	Call			2,118.53000	2.11853	2,307,570	6.20	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			1,594.60000	1.59460	1,443,350	6.20	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			2,142.29000	2.14229	2,332,560	6.20	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			1,575.82000	1.57582	1,425,800	6.20	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,165.89000	2.16589	2,357,390	6.20	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			1,556.91000	1.55691	1,408,120	6.20	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			0.00000	0.00000	0,000		0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			460.88000	0.46088	805,290		0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			0.00000	0.00000	0,000		0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			378.69000	0.37869	723,100		0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			0.00000	0.00000	0,000		0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			419.79000	0.41979	764,200		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>18,877</b>
R203	On	02/02/2017	Bond Future			7.70680	103.60446	7.68571	103.61666		0.61	0.00	0	27,216
R203	On	04/05/2017	Bond Future			7.54355	101.42104	7.50501	101.43449		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	7.72	Call			70.82000	0.07082	62,820	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			50.98000	0.05098	55,180	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			64.51000	0.06451	56,880	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			56.24000	0.05624	60,810	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			67.57000	0.06757	59,750	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			53.52000	0.05352	57,900	0.61	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			17.32000	0.01732	15,080	0.37	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			225.55000	0.22555	236,760	0.37	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			17.88000	0.01788	15,580	0.37	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			222.60000	0.22260	233,750	0.37	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			18.46000	0.01846	16,100	0.37	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			219.67000	0.21967	230,760	0.37	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			9.06518	92.11865	9.13118	91.65057			0.00	0	23,005
R2030	On	04/05/2017	Bond Future			9.10884	93.88760	9.17693	93.41142			0.00	0	0
R2030	On	03/08/2017	Bond Future			9.14699	91.73825	9.21751	91.25203			0.00	0	0
R2030	On	02/11/2017	Bond Future			9.17245	93.61557	9.24490	93.12219			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>23,005</b>
R2030	On	02/02/2017	Bond Future	9.29	Call			1,112.89000	1.11289	1,580,970		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Call			1,182.33000	1.18233	1,650,410		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	02/02/2017	Bond Future	9.31	Call			1,251.70000	1.25170	1,719,780		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			1,058.09000	1.05809	1,534,270		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			1,126.62000	1.12662	1,602,800		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Call			989.49000	0.98949	1,465,670		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			836.13000	0.83613	1,322,350		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			903.92000	0.90392	1,390,140		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			768.26000	0.76826	1,254,480		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			776.35000	0.77635	1,269,730		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			642.11000	0.64211	1,135,490		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			709.27000	0.70927	1,202,650		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>23,005</b>
R2032	On	02/02/2017	Bond Future			9.19571	95.27899	9.26173	94.77662		12.46	0.00	0	19,304
R2032	On	04/05/2017	Bond Future			9.23871	92.94962	9.30671	92.43853		12.78	0.00	0	0
R2032	On	03/08/2017	Bond Future			9.27504	94.78890	9.34527	94.26711		12.70	0.00	0	0
R2032	On	02/11/2017	Bond Future			9.30514	92.56822	9.37724	92.03844			0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>19,304</b>
R2032	On	02/02/2017	Bond Future	9.51	Call			2,282.61000	2.28261	2,654,210	12.47	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			428.36000	0.42836	297,590	12.47	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			2,337.90000	2.33790	2,713,780	12.48	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			410.10000	0.41010	283,610	12.48	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			2,393.80000	2.39380	2,773,860	12.48	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			392.54000	0.39254	270,230	12.48	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			3,115.93000	3.11593	3,406,000	12.75	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			2,125.89000	2.12589	1,904,870	12.75	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			3,157.16000	3.15716	3,449,510	12.76	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			2,093.47000	2.09347	1,874,730	12.76	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			3,198.67000	3.19867	3,493,300	12.76	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			2,061.41000	2.06141	1,844,950	12.76	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			3,861.59000	3.86159	4,144,230	12.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/08/2017	Bond Future	9.43	Put			3,237.71000	3.23771	2,998,560	12.67	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			3,900.11000	3.90011	4,184,460	12.68	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			3,203.00000	3.20300	2,965,560	12.68	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			3,938.82000	3.93882	4,224,880	12.68	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			3,168.57000	3.16857	2,932,840	12.68	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			747.53000	0.74753	1,277,310		0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			819.80000	0.81980	1,349,580		0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			892.00000	0.89200	1,421,780		0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000		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>19,304</b>
R2035	On	02/02/2017	Bond Future			9.30623	100.17500	9.38234	99.53733			5,509,625.00	55	7,756
R2035	On	04/05/2017	Bond Future			9.34837	97.59558	9.42666	96.94663			0.00	0	0
R2035	On	03/08/2017	Bond Future			9.38453	99.52673	9.46527	98.86432			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.41697	97.05803	9.49981	96.38489			0.00	0	0
<b>Total R2035 Future</b>												<b>5,509,625.00</b>	<b>55</b>	<b>7,756</b>
R2035	On	02/02/2017	Bond Future	9.50	Call			973.21000	0.97321	1,610,880		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			1,055.22000	1.05522	1,692,890		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Call			1,137.13000	1.13713	1,774,800		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			927.74000	0.92774	1,576,690		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			1,008.93000	1.00893	1,657,880		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			846.44000	0.84644	1,495,390		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			282.80000	0.28280	945,210		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			363.99000	0.36399	1,026,400		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			445.07000	0.44507	1,107,480		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			724.75000	0.72475	1,397,890		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			804.59000	0.80459	1,477,730		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/11/2017	Bond Future	9.61	Call			884.33000	0.88433	1,557,470		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>												<b>5,509,625.00</b>	<b>55</b>	<b>7,756</b>
R2037	On	02/02/2017	Bond Future			9.37045	92.36198	9.44145	91.76773		14.55	0.00	0	47,873
R2037	On	04/05/2017	Bond Future			9.41561	94.13557	9.48860	93.53084		14.31	0.00	0	0
R2037	On	03/08/2017	Bond Future			9.45622	91.74069	9.53147	91.12348		14.92	0.00	0	0
R2037	On	02/11/2017	Bond Future			9.48582	93.61823	9.56290	92.99102			0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>47,873</b>
R2037	On	02/02/2017	Bond Future	9.66	Put			562.91000	0.56291	391,790	14.51	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			2,412.89000	2.41289	2,841,240	14.52	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			540.12000	0.54012	374,220	14.52	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			2,471.31000	2.47131	2,904,810	14.52	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			517.98000	0.51798	357,230	14.52	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			2,355.00000	2.35500	2,778,130	14.51	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			2,496.01000	2.49601	2,229,730	14.24	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			3,319.22000	3.31922	3,652,370	14.24	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			2,570.67000	2.57067	2,299,090	14.24	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			3,362.90000	3.36290	3,698,710	14.24	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			2,533.03000	2.53303	2,264,110	14.24	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			3,407.08000	3.40708	3,745,530	14.24	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			4,212.35000	4.21235	4,541,780	14.84	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			3,817.72000	3.81772	3,529,940	14.84	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			4,130.33000	4.13033	4,455,800	14.83	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			3,898.01000	3.89801	3,606,270	14.83	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			4,171.10000	4.17110	4,498,560	14.83	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			3,857.57000	3.85757	3,567,820	14.83	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			700.74000	0.70074	1,327,950		0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			780.66000	0.78066	1,407,870		0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			860.46000	0.86046	1,487,670		0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			0.00000	0.00000	0,000		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>47,873</b>
R204	On	02/02/2017	Bond Future			7.78701	101.40392	7.82870	101.33250		1.91	0.00	0	30,150
R204	On	04/05/2017	Bond Future			7.79245	103.35101	7.84039	103.27923		1.68	0.00	0	0
R204	On	03/08/2017	Bond Future			7.74928	101.35430	7.80700	101.28044		1.57	0.00	0	0
R204	On	02/11/2017	Bond Future			7.61741	103.42805	7.68582	103.35561			0.00	0	0
<b>Total R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>30,150</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2017	Bond Future	8.28	Call			778.98000	0.77898	846,390	1.95	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			10.13000	0.01013	6,120	1.95	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			795.12000	0.79512	862,800	1.95	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			9.32000	0.00932	5,580	1.95	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			811.32000	0.81132	879,270	1.95	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			8.58000	0.00858	5,110	1.95	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			427.68000	0.42768	465,750	1.67	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			338.53000	0.33853	304,820	1.67	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			435.95000	0.43595	474,470	1.67	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			331.85000	0.33185	298,590	1.67	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			444.32000	0.44432	483,270	1.67	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			325.28000	0.32528	292,450	1.67	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			498.17000	0.49817	459,680	1.55	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			444.48000	0.44448	480,160	1.55	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			491.82000	0.49182	453,640	1.55	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			431.66000	0.43166	466,710	1.55	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			504.59000	0.50459	465,780	1.55	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			438.04000	0.43804	473,410	1.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			57.32000	0.05732	129,760		0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.00000	0.00000	0,000		0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			67.90000	0.06790	140,340		0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.00000	0.00000	0,000		0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			78.47000	0.07847	150,910		0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.00000	0.00000	0,000		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			9.38017	96.61035	9.45618	95.92320		15.21	0.00	0	8,238
R2040	On	04/05/2017	Bond Future			9.42409	98.46555	9.50220	97.76615		14.96	0.00	0	0
R2040	On	03/08/2017	Bond Future			9.46356	95.90589	9.54404	95.19204		15.60	0.00	0	0
R2040	On	02/11/2017	Bond Future			9.49232	97.86867	9.57473	97.14298			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			834.60000	0.83460	590,640	15.14	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			2,001.82000	2.00182	2,431,650	15.14	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			899.40000	0.89940	642,080	15.14	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			2,057.06000	2.05706	2,493,610	15.14	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			866.51000	0.86651	615,910	15.14	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			2,113.15000	2.11315	2,556,340	15.14	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			3,748.21000	3.74821	4,143,100	14.90	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			2,708.98000	2.70898	2,404,470	14.90	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			3,796.00000	3.79600	4,193,900	14.91	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 04/05/2017 Bond Future	9.63	Put			2,669.40000	2.66940	2,367,900	14.91	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Call			3,844.31000	3.84431	4,245,200	14.91	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Put			2,630.47000	2.63047	2,331,960	14.91	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.61	Put			4,100.07000	4.10007	3,772,900	15.53	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Call			4,723.68000	4.72368	5,112,610	15.54	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Put			4,057.82000	4.05782	3,732,900	15.54	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.63	Call			4,768.58000	4.76858	5,159,760	15.54	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.63	Put			4,015.62000	4.01562	3,692,950	15.54	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.61	Call			4,678.71000	4.67871	5,065,390	15.53	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.67	Call			827.86000	0.82786	1,553,550		0.00	0	0
R2040 On 02/11/2017 Bond Future	9.67	Put			0.00000	0.00000	0,000		0.00	0	0
R2040 On 02/11/2017 Bond Future	9.65	Call			655.05000	0.65505	1,380,740		0.00	0	0
R2040 On 02/11/2017 Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2040 On 02/11/2017 Bond Future	9.66	Call			741.52000	0.74152	1,467,210		0.00	0	0
R2040 On 02/11/2017 Bond Future	9.66	Put			0.00000	0.00000	0,000		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			9.38476	93.97133	9.46073	93.27339		15.92	0.00	0	20,374
R2044 On 04/05/2017 Bond Future			9.42685	95.77585	9.50486	95.06543		15.68	0.00	0	0
R2044 On 03/08/2017 Bond Future			9.46461	93.28818	9.54491	92.56313		16.35	0.00	0	0
R2044 On 02/11/2017 Bond Future			9.49207	95.19741	9.57423	94.46021			0.00	0	0
<b>Total R2044 Future</b>									<b>0.00</b>	<b>0</b>	<b>20,374</b>
R2044 On 02/02/2017 Bond Future	9.76	Call			3,118.97000	3.11897	3,662,330	15.93	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.76	Put			453.74000	0.45374	299,160	15.93	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.77	Call			3,186.74000	3.18674	3,735,220	15.94	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.77	Put			434.71000	0.43471	285,250	15.94	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.78	Call			3,255.08000	3.25508	3,808,570	15.95	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.78	Put			416.39000	0.41639	271,940	15.95	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Put			2,613.92000	2.61392	2,316,260	15.64	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Call			4,049.46000	4.04946	4,465,230	15.64	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Put			2,575.50000	2.57550	2,280,850	15.64	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Call			4,099.25000	4.09925	4,518,010	15.65	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Put			2,537.31000	2.53731	2,245,650	15.65	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Call			3,999.77000	3.99977	4,412,530	15.64	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.62	Call			4,809.26000	4.80926	5,204,790	16.29	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.62	Put			4,139.87000	4.13987	3,810,350	16.29	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.63	Call			4,854.72000	4.85472	5,252,530	16.29	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.63	Put			4,096.81000	4.09681	3,769,570	16.29	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.64	Call			4,900.65000	4.90065	5,300,730	16.30	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.64	Put			4,054.36000	4.05436	3,729,390	16.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/11/2017	Bond Future	9.67	Call			846.89000	0.84689	1,584,090		0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			934.56000	0.93456	1,671,760		0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			759.08000	0.75908	1,496,280		0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			0.00000	0.00000	0,000		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>20,374</b>
R2048	On	02/02/2017	Bond Future			9.38011	97.52928	9.45612	96.81322		15.77	15,799,743.36	162	68,475
R2048	On	04/05/2017	Bond Future			9.41819	94.96244	9.49617	94.23365		16.28	0.00	0	0
R2048	On	03/08/2017	Bond Future			9.45094	96.84147	9.53111	96.09766		16.21	0.00	0	0
R2048	On	02/11/2017	Bond Future			9.48031	94.38137	9.56236	93.62498			0.00	0	0
<b>Total R2048 Future</b>												<b>15,799,743.36</b>	<b>162</b>	<b>68,475</b>
R2048	On	02/02/2017	Bond Future	9.78	Call			3,367.97000	3.36797	3,937,260	15.80	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			422.41000	0.42241	275,640	15.80	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			3,228.72000	3.22872	3,787,740	15.78	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			460.24000	0.46024	303,200	15.78	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			3,298.13000	3.29813	3,862,330	15.79	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			441.03000	0.44103	289,170	15.79	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			4,105.08000	4.10508	4,528,320	16.23	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			2,696.46000	2.69646	2,390,910	16.23	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			4,155.82000	4.15582	4,582,130	16.24	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			2,656.94000	2.65694	2,354,460	16.24	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			4,206.85000	4.20685	4,636,220	16.24	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			2,617.87000	2.61787	2,318,450	16.24	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			4,733.36000	4.73336	5,128,030	16.12	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			4,467.89000	4.46789	4,118,750	16.12	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			4,779.08000	4.77908	5,176,100	16.12	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			4,422.03000	4.42203	4,075,240	16.12	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			4,825.29000	4.82529	5,224,660	16.13	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			4,376.82000	4.37682	4,032,380	16.13	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			705.81000	0.70581	1,462,200		0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			796.03000	0.79603	1,552,420		0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			886.09000	0.88609	1,642,480		0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			0.00000	0.00000	0,000		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>15,799,743.36</b>	<b>162</b>	<b>68,475</b>
R207	On	02/02/2017	Bond Future			7.92837	98.70629	7.96456	98.61414		3.10	0.00	0	74,783



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	04/05/2017	Bond Future			7.95087	100.60157	7.99039	100.50863		2.84	0.00	0	0
R207	On	03/08/2017	Bond Future			7.94742	98.94811	7.99172	98.85271		2.81	0.00	0	0
R207	On	02/11/2017	Bond Future			7.89679	100.97270	7.94505	100.87819			0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>74,783</b>
R207	On	02/02/2017	Bond Future	8.91	Call			2,369.98000	2.36998	2,462,040	3.22	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			0.17000	0.00017	0,080	3.22	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			3,131.40000	3.13140	3,223,550	3.28	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			0.00000	0.00000	0,000	3.28	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			3,155.84000	3.15584	3,247,990	3.29	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			0.00000	0.00000	0,000	3.29	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			3,180.27000	3.18027	3,272,420	3.29	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			0.00000	0.00000	0,000	3.29	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			933.19000	0.93319	990,790	2.84	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			395.40000	0.39540	360,060	2.84	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			903.37000	0.90337	959,910	2.83	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			412.28000	0.41228	375,880	2.83	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			918.33000	0.91833	975,400	2.83	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			403.88000	0.40388	368,010	2.83	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,324.34000	1.32434	1,386,530	2.83	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			471.81000	0.47181	438,600	2.83	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,338.86000	1.33886	1,401,410	2.83	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			465.05000	0.46505	432,200	2.83	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,353.45000	1.35345	1,416,350	2.84	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			458.36000	0.45836	425,860	2.84	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,051.97000	1.05197	1,106,760	2.80	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			626.38000	0.62638	585,770	2.80	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			185.60000	0.18560	280,110		0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			0.00000	0.00000	0,000		0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			205.12000	0.20512	299,630		0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			0.00000	0.00000	0,000		0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			166.07000	0.16607	260,580		0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			0.00000	0.00000	0,000		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>74,896</b>
R208	On	02/02/2017	Bond Future			8.02712	97.97043	8.08338	97.78085		4.42	0.00	0	29,322
R208	On	04/05/2017	Bond Future			8.04593	96.44886	8.10604	96.25662		4.28	0.00	0	0
R208	On	03/08/2017	Bond Future			8.04653	98.35737	8.11151	98.16070		4.14	0.00	0	0
R208	On	02/11/2017	Bond Future			8.02600	96.96584	8.09538	96.76796			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			1,867.60000	1.86760	2,049,730	4.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2017	Bond Future	8.64	Put			16.33000	0.01633	8,880	4.51	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,899.25000	1.89925	2,081,870	4.52	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			15.12000	0.01512	8,160	4.52	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,836.00000	1.83600	2,017,620	4.51	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			17.60000	0.01760	9,640	4.51	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,413.22000	1.41322	1,537,930	4.31	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			542.96000	0.54296	475,430	4.31	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,434.22000	1.43422	1,559,900	4.31	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			532.38000	0.53238	465,820	4.31	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,392.56000	1.39256	1,516,300	4.31	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			553.90000	0.55390	485,400	4.31	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			946.31000	0.94631	863,360	4.15	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,531.69000	1.53169	1,646,170	4.15	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			933.98000	0.93398	851,790	4.15	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,549.76000	1.54976	1,664,990	4.16	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			922.06000	0.92206	840,620	4.16	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,514.02000	1.51402	1,627,740	4.15	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			240.67000	0.24067	438,550		0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			0.00000	0.00000	0,000		0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			269.07000	0.26907	466,950		0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			0.00000	0.00000	0,000		0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			297.45000	0.29745	495,330		0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			0.00000	0.00000	0,000		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			9.26458	75.42647	9.33552	74.92901		14.43	11,012,264.62	146	66,471
R209	On	04/05/2017	Bond Future			9.30313	73.72407	9.37593	73.21784		14.87	0.00	0	0
R209	On	03/08/2017	Bond Future			9.33576	75.18295	9.41063	74.66622		14.88	0.00	0	0
R209	On	02/11/2017	Bond Future			9.36293	73.56956	9.43955	73.04436			0.00	0	0
<b>Total R209 Future</b>												<b>11,012,264.62</b>	<b>146</b>	<b>66,471</b>
R209	On	02/02/2017	Bond Future	9.53	Call			1,831.71000	1.83171	2,178,750	14.46	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			493.79000	0.49379	343,370	14.46	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			1,879.50000	1.87950	2,231,110	14.46	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			473.80000	0.47380	327,950	14.46	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			1,927.77000	1.92777	2,283,900	14.47	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			454.38000	0.45438	313,050	14.47	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			2,729.52000	2.72952	3,010,390	14.86	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			2,083.16000	2.08316	1,857,800	14.86	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			2,766.22000	2.76622	3,049,370	14.86	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			2,051.66000	2.05166	1,828,580	14.86	0.00	0	0

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	04/05/2017	Bond Future	9.63	Call			3,356.38000	3.35638	3,672,590	14.98	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			2,114.85000	2.11485	1,887,200	14.85	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			1,630.41000	1.63041	1,440,390	14.98	3,255,281.40	2,260	1,130
R209	On	04/05/2017	Bond Future	8.93	Call			1,146.48000	1.14648	1,303,060	14.60	2,319,446.80	1,780	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			4,332.20000	4.33220	3,982,550	14.60	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Call			2,241.28000	2.24128	2,489,710	14.79	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			2,560.05000	2.56005	2,302,250	14.79	4,098,005.00	1,780	1,130
R209	On	04/05/2017	Bond Future	9.46	Call			2,692.91000	2.69291	2,971,490	14.85	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			3,335.80000	3.33580	3,607,200	14.74	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			3,203.01000	3.20301	2,957,680	14.74	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			3,370.17000	3.37017	3,643,290	14.74	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			3,168.96000	3.16896	2,925,350	14.74	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			3,404.72000	3.40472	3,679,550	14.75	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			3,135.20000	3.13520	2,893,300	14.75	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			545.40000	0.54540	1,070,600		0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Call			612.76000	0.61276	1,137,960		0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			680.03000	0.68003	1,205,230		0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total R209 Option</b>												<b>9,672,733.20</b>	<b>5,820</b>	<b>3,390</b>
<b>Total For R209</b>												<b>20,684,997.82</b>	<b>5,966</b>	<b>69,861</b>
R210	On	02/02/2017	Bond Future			185.61603	185.61603	185.61407	185.61407			0.00	0	1,779
R210	On	04/05/2017	Bond Future			186.87203	186.87203	186.87185	186.87185			0.00	0	0
R210	On	03/08/2017	Bond Future			190.58065	190.58065	190.57907	190.57907			0.00	0	0
R210	On	02/11/2017	Bond Future			192.07218	192.07218	192.07611	192.07611			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,779</b>
R210	On	02/02/2017	Bond Future	190.85	Put			5,235.93000	5.23593	5,233,970		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			5,245.93000	5.24593	5,243,970		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			5,225.93000	5.22593	5,223,970		0.00	0	0
R210	On	02/02/2017	Bond Future	190.85	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	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			5,448.15000	5.44815	5,447,970		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			5,458.15000	5.45815	5,457,970		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			5,438.15000	5.43815	5,437,970		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	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
R210	On	03/08/2017	Bond Future	196.28	Put			5,700.93000	5.70093	5,699,350		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			5,710.93000	5.71093	5,709,350		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			5,720.93000	5.72093	5,719,350		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Put			13.89000	0.01389	17,820		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			6.11000	0.00611	2,180		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			3.89000	0.00389	7,820		0.00	0	0
<b>Total R210 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,779</b>
R212	On	02/02/2017	Bond Future			145.65638	145.65638	145.65462	145.65462			0.00	0	3,380
R212	On	04/05/2017	Bond Future			148.46221	148.46221	148.46195	148.46195			0.00	0	0
R212	On	03/08/2017	Bond Future			149.37511	149.37511	149.37380	149.37380			0.00	0	0
R212	On	02/11/2017	Bond Future			152.43918	152.43918	152.44215	152.44215			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	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/02/2017	Bond Future	149.27	Put			3,615.38000	3.61538	3,613,620		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			3,625.38000	3.62538	3,623,620		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			3,635.38000	3.63538	3,633,620		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Put			3,788.05000	3.78805	3,787,790		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			3,768.05000	3.76805	3,767,790		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			3,778.05000	3.77805	3,777,790		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	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			3,966.20000	3.96620	3,964,890		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			3,976.20000	3.97620	3,974,890		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Put			3,986.20000	3.98620	3,984,890		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			22.15000	0.02215	19,180		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			42.15000	0.04215	39,180		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/11/2017	Bond Future	152.40	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			32.15000	0.03215	29,180		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			9.08536	86.71525	9.14632	86.29401		12.16	0.00	0	50,655
R213	On	04/05/2017	Bond Future			9.12329	84.82878	9.18602	84.40028		12.48	0.00	0	0
R213	On	03/08/2017	Bond Future			9.15476	86.50725	9.21954	86.06969		12.45	0.00	0	0
R213	On	02/11/2017	Bond Future			9.18222	84.72391	9.24867	84.27987			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			2,080.47000	2.08047	2,394,930	12.12	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			358.96000	0.35896	252,180	12.12	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			2,131.22000	2.13122	2,449,350	12.12	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			342.87000	0.34287	239,760	12.12	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			2,182.47000	2.18247	2,504,190	12.13	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			327.36000	0.32736	227,840	12.13	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			2,934.37000	2.93437	3,185,030	12.42	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			1,761.79000	1.76179	1,583,950	12.42	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			2,973.07000	2.97307	3,225,670	12.43	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			1,733.79000	1.73379	1,557,890	12.43	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			2,895.93000	2.89593	3,144,650	12.42	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			1,790.12000	1.79012	1,610,340	12.42	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			3,610.46000	3.61046	3,853,450	12.39	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			2,738.84000	2.73884	2,544,270	12.39	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			3,539.09000	3.53909	3,779,170	12.38	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			2,800.27000	2.80027	2,602,790	12.38	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			3,574.68000	3.57468	3,816,220	12.39	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			2,769.43000	2.76943	2,573,410	12.39	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			605.01000	0.60501	1,049,050		0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			670.88000	0.67088	1,114,920		0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			736.68000	0.73668	1,180,720		0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		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			9.32980	75.91622	9.40075	75.39334		15.20	0.00	0	36,737
R214	On	04/05/2017	Bond Future			9.36656	74.07597	9.43929	73.54384		15.68	0.00	0	0
R214	On	03/08/2017	Bond Future			9.39795	75.54174	9.47269	74.99854		15.65	0.00	0	0
R214	On	02/11/2017	Bond Future			9.42598	73.78786	9.50239	73.23575			0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>36,737</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/02/2017	Bond Future	9.66	Call			2,255.03000	2.25503	2,649,390	15.16	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			395.34000	0.39534	266,820	15.16	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			2,308.09000	2.30809	2,706,760	15.16	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			378.24000	0.37824	254,030	15.16	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			2,361.58000	2.36158	2,764,490	15.17	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			361.67000	0.36167	241,700	15.17	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			2,975.04000	2.97504	3,276,970	15.58	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			2,105.70000	2.10570	1,875,500	15.58	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			3,014.32000	3.01432	3,318,620	15.59	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			2,073.72000	2.07372	1,845,890	15.59	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			3,053.84000	3.05384	3,360,510	15.59	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			2,042.10000	2.04210	1,816,640	15.59	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			3,594.25000	3.59425	3,883,290	15.54	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			3,325.54000	3.32554	3,071,380	15.54	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			3,630.36000	3.63036	3,921,190	15.54	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			3,289.90000	3.28990	3,037,530	15.54	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			3,666.87000	3.66687	3,959,480	15.54	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			3,254.78000	3.25478	3,004,190	15.54	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			553.87000	0.55387	1,105,980		0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			0.00000	0.00000	0,000		0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			624.73000	0.62473	1,176,840		0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			695.48000	0.69548	1,247,590		0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		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>196,334,512.18</b>	<b>7,383</b>	<b>822,880</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23A Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26A Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33A Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2033 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2038 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2046 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2050 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R204/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			545.70900	545.70900	543.06600	543.06600				0.00	0	486
GOVI On 04/05/2017 GOVI			556.18800	556.18800	553.49900	553.49900				0.00	0	0
GOVI On 03/08/2017 GOVI			567.19200	567.19200	564.44600	564.44600				0.00	0	0
GOVI On 02/11/2017 GOVI			578.79200	578.79200	576.00600	576.00600				0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>486</b>
GOVI On 02/02/2017 GOVI	533.32	Call			97,460.00000	9.74600	123,890,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.32	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.33	Call			97,360.00000	9.73600	123,790,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.33	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.34	Call			97,260.00000	9.72600	123,690,000			0.00	0	0
GOVI On 02/02/2017 GOVI	533.34	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/05/2017 GOVI	262.18	Call			2,913,190.00000	291.31900	2,940,080,000			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			2,913,090.00000	291.30900	2,939,980,000			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	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			2,912,990.00000	291.29900	2,939,880,000		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			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			33,460.00000	3.34600	60,920,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			33,360.00000	3.33600	60,820,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			33,560.00000	3.35600	61,020,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			35,460.00000	3.54600	63,320,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			35,660.00000	3.56600	63,520,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Call			35,560.00000	3.55600	63,420,000		0.00	0	0
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>486</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>486</b>
AL37	On	02/02/2017	Index Future			517.27700	517.27700	516.16400	516.16400			0.00	0	7
AL37	On	04/05/2017	Index Future			527.20900	527.20900	526.08000	526.08000			0.00	0	0
AL37	On	03/08/2017	Index Future			537.64000	537.64000	536.48500	536.48500			0.00	0	0
AL37	On	02/11/2017	Index Future			548.63500	548.63500	547.47200	547.47200			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			602.30900	602.30900	600.02400	600.02400			12,046,180.00	2	2
AL7T	On	04/05/2017	Index Future			613.87400	613.87400	611.55100	611.55100			0.00	0	0
AL7T	On	03/08/2017	Index Future			626.01900	626.01900	623.64600	623.64600			0.00	0	0
AL7T	On	02/11/2017	Index Future			638.82200	638.82200	636.41900	636.41900			0.00	0	0
<b>Total AL7T Future</b>												<b>12,046,180.00</b>	<b>2</b>	<b>2</b>
<b>Total For AL7T</b>												<b>12,046,180.00</b>	<b>2</b>	<b>2</b>
ALBI	On	02/02/2017	Index Future			547.82300	547.82300	545.14700	545.14700			0.00	0	754
ALBI	On	04/05/2017	Index Future			558.34200	558.34200	555.62000	555.62000			0.00	0	0
ALBI	On	03/08/2017	Index Future			569.38800	569.38800	566.60900	566.60900			0.00	0	0
ALBI	On	02/11/2017	Index Future			581.03300	581.03300	578.21400	578.21400			0.00	0	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>754</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>754</b>
IGOV	On	02/02/2017	Index Future			246.38100	246.38100	246.30000	246.30000			0.00	0	1,031
IGOV	On	04/05/2017	Index Future			251.12700	251.12700	251.04700	251.04700			0.00	0	0
IGOV	On	03/08/2017	Index Future			256.11000	256.11000	256.02700	256.02700			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV On 02/11/2017 Index Future			261.36300	261.36300	261.28500	261.28500				0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>1,031</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>1,031</b>
ILBI On 02/02/2017 Index Future			664.39800	664.39800	664.27400	664.27400				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>12,046,180.00</b>	<b>2</b>	<b>1,951</b>
JIBAR F On 18/01/2017 Jibar Future			7.36000	92.64000	7.36000	92.64000				0.00	0	0
JIBAR F On 15/02/2017 Jibar Future			7.37000	92.63000	7.37000	92.63000				0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.38000	92.62000	7.38000	92.62000				0.00	0	1,000
JIBAR F On 19/04/2017 Jibar Future			7.40000	92.60000	7.40000	92.60000				0.00	0	0
JIBAR F On 17/05/2017 Jibar Future			7.40000	92.60000	7.40000	92.60000				0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.41000	92.59000	7.41000	92.59000				0.00	0	0
JIBAR F On 20/09/2017 Jibar Future			7.42000	92.58000	7.42000	92.58000				0.00	0	0
JIBAR F On 20/12/2017 Jibar Future			7.45000	92.55000	7.45000	92.55000				0.00	0	0
JIBAR F On 20/03/2018 Jibar Future			7.47000	92.53000	7.47000	92.53000				0.00	0	0
JIBAR F On 20/06/2018 Jibar Future			7.48000	92.52000	7.48000	92.52000				0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			7.51000	92.49000	7.51000	92.49000				0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			7.54000	92.46000	7.54000	92.46000				0.00	0	0
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>1,000</b>
10Y ST On 17/12/2025 Interest Rate Swap			97.14805	97.14805	97.32451	97.32451				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			94.21178	94.21178	94.39858	94.39858				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			92.98150	92.98150	93.18130	93.18130				0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			95.10094	95.10094	95.31269	95.31269				0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			98.80847	98.80847	99.02862	99.02862				0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			97.40111	97.40111	97.63196	97.63196				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 16/03/2017 Interest Rate Swap			100.00278	100.00278	100.00278	100.00278				0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.61176	99.61176	99.61335	99.61335				0.00	0	0
1Y STN On 21/09/2017 Interest Rate Swap			99.63275	99.63275	99.63593	99.63593				0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.87681	99.87681	99.88098	99.88098				0.00	0	0
1Y STN On 15/03/2018 Interest Rate Swap			99.89843	99.89843	99.90252	99.90252				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			99.90593	99.90593	99.91010	99.91010				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.18273	99.18273	99.18689	99.18689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2Y STN On 15/06/2018			98.83030	98.83030	98.83577	98.83577			0.00	0	0
2Y STN On 21/09/2018			98.86872	98.86872	98.87672	98.87672			0.00	0	0
2Y STN On 21/12/2018			99.36000	99.36000	99.36000	99.36000			0.00	0	0
2Y STN On 15/03/2019			99.86384	99.86384	99.84780	99.84780			0.00	0	0
<b>Total 2Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 2Y STND</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
5Y STN On 17/12/2020			97.50036	97.50036	97.53612	97.53612			0.00	0	0
5Y STN On 16/03/2021			96.80359	96.80359	96.83945	96.83945			0.00	0	0
5Y STN On 15/06/2021			96.07286	96.07286	96.10531	96.10531			0.00	0	0
5Y STN On 21/09/2021			96.31448	96.31448	96.34275	96.34275			0.00	0	0
5Y STN On 21/12/2021			98.54389	98.54389	98.57271	98.57271			0.00	0	50
5Y STN On 15/03/2022			98.72860	98.72860	98.76472	98.76472			0.00	0	0
<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>208,380,692.18</b>	<b>7,385</b>	<b>826,367</b>
AA04 On 22/03/2017		Spot Bond		100.00000	0.00000	100.63286			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	87.13629	100.00000	86.93317			0.00	0	0
<b>Total AA04/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA04/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA05 On 22/03/2019		Spot Bond	10.82000	100.06095	10.82000	100.03182			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	96.32726			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	10.95437	100.00000	10.92724			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	10.62500	98.65160	10.62500	98.62355			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	103.85800	10.00000	103.83100			0.00	0	0
<b>Total AB01/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.83138				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	100.73428				0.00	0	0
<b>Total AB011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB013 On 21/11/2018 Spot Bond			9.84500	98.75591	9.84500	98.72969				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	10.96705	100.00000	10.94049				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	101.73941	10.84000	101.70974				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	11.55593	100.00000	11.52794				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	104.21321	11.37000	104.18138				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	10.99764	100.00000	10.97041				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	89.78065	11.81000	89.75163				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	11.10289	100.00000	11.07539				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	15.91162	100.00000	15.87307				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	16.32149	100.00000	16.29558				0.00	0	0
<b>Total AB024U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For AB024U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB025L On 20/08/2026 Spot Bond			100.00000	13.11318	100.00000	13.08141				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	18.50968	100.00000	18.46894				0.00	0	0
<b>Total AB026U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	102.02597				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			9.27000	102.40904	9.27000	102.38372				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	104.63500	10.00000	104.60800				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			3.23000	114.54306	3.23000	275.52317			64,600,000,000.00	20,000,000	10,000,000	
<b>Total ABCPI3 SPOT</b>									<b>64,600,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
<b>Total For ABCPI3</b>									<b>64,600,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.18035				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	101.69323				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	100.75144				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	100.83596				0.00	0	0
<b>Total ABFN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.17602				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	100.28480				0.00	1,000,000,000	500,000,000
<b>Total ABFN12 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ABFN12</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	101.79076				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>
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	101.51376				0.00	0	0
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	101.46892				0.00	0	0
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	100.99873				0.00	0	0
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 17/05/2019 Spot Bond				100.00000	0.00000	101.79283				0.00	0	41,500,000
<b>Total ABFN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>41,500,000</b>
<b>Total For ABFN17</b>										<b>0.00</b>	<b>0</b>	<b>41,500,000</b>
ABFN1: On 26/09/2023 Spot Bond				100.00000	0.00000	100.51164				0.00	0	0
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK1 On 07/11/2018 Spot Bond			11.82000	102.95023	11.82000	101.70971				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	99.33618				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	100.62781				0.00	0	0
<b>Total ABK11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	101.78632				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			11.07000	99.17237	11.07000	99.46944				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	100.68506				0.00	0	10,000,000
<b>Total ABK3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ABK3</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABK3/J On 07/11/2018 Spot Bond			100.00000	34.76033	100.00000	34.67612				0.00	0	0
<b>Total ABK3/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK3/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.39638				0.00	0	0
<b>Total ABK4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK4/J On 24/05/2018 Spot Bond			100.00000	44.97941	100.00000	44.87045				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	98.34053				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	34.68550	100.00000	34.60148				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	101.17372				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	98.31887				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	95.41260				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	96.73949				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			6.18500	105.45779	6.18500	142.32160				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			6.18500	99.27666	6.18500	125.12571				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	10.65629	100.00000	10.63779				0.00	0	0
<b>Total ABKI02/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ABKI02/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			6.68500	91.11979	6.68500	107.66823				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	5.25409	100.00000	5.24496				0.00	0	0
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			8.14000	94.31038	8.14000	107.26705				0.00	0	0
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.37866	100.00000	8.35861				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	82.09451				0.00	0	0
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			2.56000	186.22828	2.56000	186.18611				0.00	0	0
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN09 On 27/06/2023 Spot Bond			2.17000	190.89190	2.17000	190.85066				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	204.37610	1.82000	204.33392				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			8.66625	91.79531	8.66625	91.67033				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			8.66625	91.79531	8.66625	91.67033				0.00	0	0
<b>Total ABN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.08766				0.00	0	0
<b>Total ABN48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ABN48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.47775				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	100.02351				0.00	0	0
<b>Total ABN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			3.10000	93.15776	3.10000	118.84981				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			2.87000	98.21340	2.87000	172.14106				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	109.80019	2.75000	223.64499				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			10.00500	92.85071	10.00500	92.82568				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	116.09000				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	101.19796				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	111.10000				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	125.89500				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	106.27322	9.63000	106.24576				0.00	0	0
<b>Total ABN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABN76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	115.25000			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			10.09500	103.29303	10.09500	103.26509			0.00	0	10,000,000
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABN80 On 31/03/2021 Spot Bond			9.25000	93.48495	9.25000	93.46173			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			10.64000	99.94466	10.64000	99.91620			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	100.92048			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	102.01020			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			8.79000	104.51170	8.79000	104.48688			0.00	0	0
<b>Total ABS10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 09/04/2021 Spot Bond			9.72500	101.58687	9.72500	101.56037		151,710,000,000.00	15,600,000	627,800,000	
<b>Total ABS11 SPOT</b>								<b>151,710,000,000.00</b>	<b>15,600,000</b>	<b>627,800,000</b>	
<b>Total For ABS11</b>								<b>151,710,000,000.00</b>	<b>15,600,000</b>	<b>627,800,000</b>	
ABS12 On 14/05/2020 Spot Bond			9.53500	100.87068	9.53500	100.84473		0.00	0	0	
<b>Total ABS12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.80718	9.20000	101.78189			0.00	0	0
<b>Total ABS12/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 14/05/2022 Spot Bond			9.95500	100.57498	9.95500	100.54799			0.00	0	0
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 11/11/2020 Spot Bond			9.21500	101.99056	9.21500	101.96518			0.00	0	0
<b>Total ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS15 On 11/11/2022 Spot Bond			9.68500	102.15659	9.68500	102.12991			0.00	0	0
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			10.15000	103.32757	10.15000	103.29931			0.00	0	2,000,000,000
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
ABS17 On 11/11/2027 Spot Bond			10.94000	100.05799	10.94000	100.02855			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			9.95500	102.51906	9.95500	102.49155			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			9.27500	98.01339	9.27500	97.98898		23,465,750,000,000.00		2,530,000,000	5,091,500,000
<b>Total ABS6 SPOT</b>								<b>23,465,750,000,000.00</b>		<b>2,530,000,000</b>	<b>5,091,500,000</b>
<b>Total For ABS6</b>								<b>23,465,750,000,000.00</b>		<b>2,530,000,000</b>	<b>5,091,500,000</b>
ABS7 On 11/09/2026 Spot Bond			10.19000	94.70358	10.19000	94.67759			0.00	0	3,960,000,000
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,960,000,000</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>3,960,000,000</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.78517	100.00000	11.75880			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			3.42000	215.14193	3.42000	272.51670			0.00	0	0
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 31/01/2017 Spot Bond			5.40000	140.08765	5.40000	143.16855			0.00	0	0
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ABSI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI4 On 31/01/2022 Spot Bond			2.68500	140.81661	2.68500	143.61226				0.00	0	0
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04358	100.00000	0.04347				0.00	0	0
<b>Total ACIF1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02L On 20/03/2018 Spot Bond			100.00000	35.21085	100.00000	35.12366				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	85.73366				0.00	0	0
<b>Total ACL047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	104.47067				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	104.47067				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	104.49292				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	104.49292				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	104.44842				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	104.63500	10.00000	104.60800				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	100.75081				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	100.76938				0.00	0	0
<b>Total ACL096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.77684				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	100.76179				0.00	0	0
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.72818				0.00	0	0
<b>Total ACL100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL104 On 20/12/2019 Spot Bond			9.74500	101.39207	9.74500	101.27755				0.00	0	0
<b>Total ACL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	213.27142				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	213.34505				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	100.74313				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	105.26818				0.00	0	0
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	104.43925				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	104.63500	10.00000	104.60800				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	100.74542				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	100.82400				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	100.73210				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	100.70565				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	103.36258	10.23000	103.33409				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	105.76300				0.00	0	0
<b>Total ACL165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			9.95000	100.44917	9.95000	100.42238				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	100.72975				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	129.78930	1.75000	129.76279				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	100.72446				0.00	0	0
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.74332				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	100.70557				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	100.78265				0.00	0	6,000,000
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000</b>
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02427				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	102.12604				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	100.93704				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	100.73937				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	100.74832				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	100.75811				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	100.76047				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	100.76047				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	100.80367				0.00	0	0
<b>Total ACL195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	100.72818				0.00	0	0
<b>Total ACL196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	100.79764				0.00	0	0
<b>Total ACL197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.18913				0.00	0	0
<b>Total ACL198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	100.80367				0.00	0	0
<b>Total ACL199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL200 On 20/12/2022 Spot Bond				100.00000	0.00000	100.77330				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.77330				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	151.53766				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	152.62118				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 20/03/2018 Spot Bond				100.00000	0.00000	100.68523				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>
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	101.32201				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>
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	100.69948				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>
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	99.30052				0.00	0	0
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	92.38179				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>
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	100.69117				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>
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	100.69043				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>
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	100.73637				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>
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	101.75695				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>
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	99.77626				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>
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	99.77964				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>
ACL220 On 20/09/2021 Spot Bond				100.00000	0.00000	100.73334				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>
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	100.72202				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	43.56645	100.00000	43.45856				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	43.56645	100.00000	43.45856				0.00	0	0
<b>Total ADCB01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.47485				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.17392				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	33.93602	100.00000	33.85381				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	79.99245	100.00000	79.65494				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	19.77043	100.00000	19.72147				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	5.72003	100.00000	5.70587				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	99.97685				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	99.97606				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	99.97343				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	99.97767				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	99.97741				0.00	0	0
<b>Total AHF3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	99.97092			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	99.97221			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	99.96170			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	99.96552			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	39.56908	100.00000	39.46705			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	13.19351	100.00000	13.15948			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	11.50776	100.00000	11.47808			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	9.37370	100.00000	9.34954			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			9.37000	101.43196	9.37000	101.40630		1,594,774,000,000.00		170,200,000	85,100,000
<b>Total AIR01 SPOT</b>								<b>1,594,774,000,000.00</b>		<b>170,200,000</b>	<b>85,100,000</b>
<b>Total For AIR01</b>								<b>1,594,774,000,000.00</b>		<b>170,200,000</b>	<b>85,100,000</b>
AIR02 On 30/04/2023 Spot Bond			10.26000	108.98804	10.26000	108.95809			0.00	0	0
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			9.74500	98.69737	9.74500	98.67144			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	13.97796	100.00000	13.94685				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			10.53500	97.56539	10.53500	97.53773				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			3.12500	175.29330	3.12500	175.25090				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	100.50474				0.00	0	0
<b>Total APF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.53708				0.00	0	0
<b>Total APF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	101.78425				0.00	0	10,000,000
<b>Total APF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For APF03</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	99.85056				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	55.27870	100.00000	66.84655				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	46.66230	100.00000	46.54926				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	15.52430	100.00000	15.48669				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	15.52430	100.00000	15.48669				0.00	0	0
<b>Total AS127U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS127U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS133L On 07/12/2033 Spot Bond			100.00000	4.14249	100.00000	4.13513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	0.06253	100.00000	0.06246				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	11.25989	100.00000	11.23201				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	20.38544	100.00000	20.33496				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>
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	102.94706				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>
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	100.70563				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	100.88991				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>
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	98.02000				0.00	0	0
<b>Total ASN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN020 On 09/06/2017 Spot Bond				100.00000	0.00000	115.23164				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN020: On 07/12/2033 Spot Bond			3.00000	242.59874	3.00000	242.54085				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN022: On 20/06/2019 Spot Bond				100.00000	0.00000	99.35526				0.00	0	0
<b>Total ASN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN028: On 19/09/2017 Spot Bond				100.00000	0.00000	95.45509				0.00	0	0
<b>Total ASN032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN032: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN034: On 10/11/2019 Spot Bond				100.00000	0.00000	101.60335				0.00	60,000,000	20,000,000
<b>Total ASN036 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
<b>Total For ASN036</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
ASN036: On 07/12/2033 Spot Bond			3.01500	170.63660	3.01500	216.14492				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>
ASN037: 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>
ASN041: 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>
ASN048: 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>
ASN051: On 16/04/2018 Spot Bond				100.00000	0.00000	100.02307				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>
ASN057: On 22/04/2020 Spot Bond				100.00000	0.00000	99.85211				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>
ASN058: On 28/04/2020 Spot Bond				100.00000	0.00000	102.11992				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 30/04/2020 Spot Bond				100.00000	0.00000	102.00987				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	99.28723				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	101.16144				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	100.78235				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	101.79381				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	92.49477				0.00	0	0
<b>Total ASN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07 On 20/06/2020 Spot Bond				100.00000	0.00000	100.82655				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	100.71290				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	100.92660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN081 On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN082 On 20/06/2020 Spot Bond				100.00000	0.00000	100.33512				0.00	77,200,000	21,300,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>77,200,000</b>	<b>21,300,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>77,200,000</b>	<b>21,300,000</b>
ASN083 On 03/09/2020 Spot Bond				100.00000	0.00000	101.23283				0.00	0	0
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN084 On 25/09/2018 Spot Bond				100.00000	0.00000	100.49780				0.00	0	0
<b>Total ASN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN086 On 01/10/2020 Spot Bond				100.00000	0.00000	108.63537				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN088 On 08/10/2018 Spot Bond				100.00000	0.00000	100.19620				0.00	0	0
<b>Total ASN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	99.85535				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	101.75558				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN096 On 20/12/2020 Spot Bond				100.00000	0.00000	68.16858				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN111On 02/12/2020 Spot Bond				100.00000	0.00000	101.20534				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>
ASN112On 20/12/2017 Spot Bond				100.00000	0.00000	100.73195				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>
ASN113On 08/03/2021 Spot Bond				100.00000	0.00000	101.06434				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>
ASN114On 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>
ASN115On 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>
ASN119On 27/01/2018 Spot Bond				100.00000	0.00000	99.76876				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>
ASN120On 20/12/2020 Spot Bond				100.00000	0.00000	100.92353				0.00	0	0
<b>Total ASN120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN121On 20/03/2019 Spot Bond				100.00000	0.00000	100.71886				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>
ASN125On 24/02/2019 Spot Bond				100.00000	0.00000	101.39764				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>
ASN128On 24/02/2019 Spot Bond				100.00000	0.00000	101.39613				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>
ASN129On 24/02/2019 Spot Bond				100.00000	0.00000	101.37568				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>
ASN130On 03/03/2019 Spot Bond				100.00000	0.00000	101.11663				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.10790				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	100.91603				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	79.66000				0.00	0	0
<b>Total ASN136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 31/01/2022 Spot Bond			3.41500	138.89811	3.41500	138.86355				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	79.66000				0.00	0	0
<b>Total ASN141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2017 Spot Bond				100.00000	0.00000	100.71313				0.00	0	0
<b>Total ASN142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	103.39526				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	101.79517				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.79517				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			3.46000	138.61150	3.46000	138.57683				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	101.69227				0.00	8,340,780	8,340,780
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>8,340,780</b>	<b>8,340,780</b>
<b>Total For ASN150</b>										<b>0.00</b>	<b>8,340,780</b>	<b>8,340,780</b>
ASN15: On 04/05/2021 Spot Bond				100.00000	0.00000	101.23028				0.00	0	0
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/03/2031 Spot Bond			3.77000	90.83327	3.77000	158.04919				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	100.00000				0.00	0	0
<b>Total ASN158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 08/08/2021 Spot Bond				100.00000	0.00000	101.84680				0.00	0	0
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 19/08/2021 Spot Bond				100.00000	0.00000	101.47697				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	101.01853				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.77325				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	101.02191				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	101.15562				0.00	0	0
<b>Total ASN174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38: On 20/12/2017 Spot Bond			100.00000	59.18158	100.00000	59.03503				0.00	0	0
<b>Total ASN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39: On 20/12/2017 Spot Bond			100.00000	59.23401	100.00000	59.08734				0.00	0	0
<b>Total ASN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN40: On 20/12/2017 Spot Bond			100.00000	58.99805	100.00000	58.85195				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>
ASN43: On 10/03/2017 Spot Bond			100.00000	89.51888	100.00000	89.30421				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	41.03994	100.00000	40.93832			0.00	0	0
<b>Total ASN50U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN50U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75I On 20/09/2020 Spot Bond			100.00000	3.78074	100.00000	3.77137			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	28.52822	100.00000	28.45758			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	100.85035			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			9.27000	103.72442	9.27000	103.69860		4,820,400,000,000.00	520,000,000	260,000,000	
<b>Total BAW11 SPOT</b>								<b>4,820,400,000,000.00</b>	<b>520,000,000</b>	<b>260,000,000</b>	
<b>Total For BAW11</b>								<b>4,820,400,000,000.00</b>	<b>520,000,000</b>	<b>260,000,000</b>	
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.13434		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	100.76378		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	31.13436	100.00000	31.05726		0.00	0	0	
<b>Total BAW17/JIBAR SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW17/JIBAR</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.75686		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			10.57500	97.97050	10.57500	97.94277		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			10.19500	99.39845	10.19500	99.37115		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	102.93396	9.30000	102.90811		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.06432				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	51.58225	100.00000	51.45452				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	100.57885				0.00	0	102,200,000
<b>Total BAW24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>102,200,000</b>
<b>Total For BAW24</b>										<b>0.00</b>	<b>0</b>	<b>102,200,000</b>
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.13192				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			9.42000	103.26764	9.42000	103.24153				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			12.15710	100.33253	12.15710	100.11005				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>
BAYA23 On 30/06/2017 Spot Bond			12.33239	100.15714	12.33239	67.53026				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			12.19500	100.32556	12.19500	99.87088				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	100.43148				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			12.12000	91.98174	12.12000	99.05417				0.00	0	0
<b>Total BAYA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	100.45273				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BAYA31 On 31/03/2018 Spot Bond			11.82000	89.66150	11.82000	98.23578				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>
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	100.44107				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>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.45045				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>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	99.51042				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>
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.09028				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>
BAYA36 On 30/09/2018 Spot Bond				100.00000	0.00000	99.16385				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>
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	97.38664				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>
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.45079				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>
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	100.43802				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>
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.43802				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>
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	100.45090				0.00	0	0
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2017 Spot Bond				100.00000	0.00000	100.38513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.29922				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	100.48287				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	100.38478				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	100.48299				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>
BAYB01 On 31/03/2017 Spot Bond			14.55905	100.66643	14.55905	100.47662				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.57298				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	100.57279				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	100.57289				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	100.59141				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	100.50713				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>
BAYD10 On 30/06/2035 Spot Bond			100.00000	19.54301	100.00000	19.49461				0.00	0	0
<b>Total BAYD10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD11 On 30/06/2035 Spot Bond			100.00000	17.78634	100.00000	17.74230				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BAYD3I On 30/06/2035 Spot Bond			100.00000	10.97922	100.00000	10.95203				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4I On 30/06/2035 Spot Bond			100.00000	10.98473	100.00000	10.95722				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.27440	100.00000	13.24153				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.50205	100.00000	11.47356				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>
BC114L On 30/01/2017 Spot Bond			100.00000	96.81698	100.00000	96.56085				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	93.11224	100.00000	92.87532				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	90.79602	100.00000	90.57072				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	99.87141				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	100.18648				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	99.82482				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	100.02061				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	101.50498				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	19.32567	100.00000	19.27781			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	19.32567	100.00000	19.27781			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			2.53000	100.88198	2.53000	195.00752			0.00	0	0
<b>Total BD0202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			8.71000	95.28742	8.71000	171.70131			0.00	0	0
<b>Total BD0205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			8.71000	96.65562	8.71000	172.20243			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			9.09500	95.25187	9.09500	95.22861			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			8.59000	100.56162	8.59000	100.53826		103,080,000,000.00		12,000,000	203,800,000
<b>Total BEER02 SPOT</b>								<b>103,080,000,000.00</b>		<b>12,000,000</b>	<b>203,800,000</b>
<b>Total For BEER02</b>								<b>103,080,000,000.00</b>		<b>12,000,000</b>	<b>203,800,000</b>
BG1A7U On 21/11/2032 Spot Bond			100.00000	9.83238	100.00000	9.80856			0.00	0	0
<b>Total BG1A7U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.50867	100.00000	8.48806			0.00	0	0
<b>Total BG1A8U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A8U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.50867	100.00000	8.48806			0.00	0	0
<b>Total BG1B2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1B2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BG1C2 On 21/11/2032 Spot Bond			100.00000	9.02665	100.00000	9.00477			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BG1C2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1C2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00009	100.00000	0.00009				0.00	0	0
<b>Total BG1D2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1D2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1E2 On 21/11/2032 Spot Bond			100.00000	12.07693	100.00000	12.04768				0.00	0	0
<b>Total BG1E2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1E2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1F2 On 21/11/2032 Spot Bond			100.00000	16.68114	100.00000	16.64073				0.00	0	0
<b>Total BG1F2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1F2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG42A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				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	102.98117	8.98000	102.95619				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	86.69834	100.00000	86.49289				0.00	0	0
<b>Total BG42DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42Y On 15/03/2017 Spot Bond			100.00000	86.69834	100.00000	86.49289				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	102.40749				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			11.49500	100.20352	11.49500	100.17259				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	102.12288				0.00	0	10,000,000
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
BGL04 On 05/02/2025 Spot Bond			11.38500	97.60448	11.38500	101.13092				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			11.47500	103.64757	11.47500	103.88909				0.00	0	0
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.43838				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			12.04500	103.04987	12.04500	103.46405				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	101.30230				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			11.47500	103.23705	11.47500	103.20523				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	102.03799				0.00	0	0
<b>Total BGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL11 On 05/05/2021 Spot Bond			11.85500	103.54744	11.85500	104.35742				0.00	0	0
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	101.78625				0.00	0	122,400,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>122,400,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>122,400,000</b>
BGL13 On 20/08/2021 Spot Bond			11.89500	104.25579	11.89500	104.22307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	102.16350			0.00	0	0
<b>Total BGL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	107.72274			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	101.24595			0.00	120,000,000	30,000,000
<b>Total BID04 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For BID04</b>									<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.50632			0.00	0	0
<b>Total BID05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			9.37000	99.34913	9.37000	99.32413		1,349,280,000,000.00	0.00	144,000,000	2,272,000,000
<b>Total BID06 SPOT</b>								<b>1,349,280,000,000.00</b>	<b>0.00</b>	<b>144,000,000</b>	<b>2,272,000,000</b>
<b>Total For BID06</b>								<b>1,349,280,000,000.00</b>	<b>0.00</b>	<b>144,000,000</b>	<b>2,272,000,000</b>
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BLG1A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.59582			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>
BTC148 On 06/02/2017 Spot Bond				100.00000	0.00000	99.47327			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	99.38727			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	97.84238			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	97.30783			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	99.17565			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BTC153 On 28/02/2017 Spot Bond				100.00000	0.00000	99.00842				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>
BTC154 On 02/03/2017 Spot Bond				100.00000	0.00000	97.72244				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>
BTC156 On 06/03/2017 Spot Bond				100.00000	0.00000	98.88279				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>
BTC157 On 07/03/2017 Spot Bond				100.00000	0.00000	98.86083				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>
BTC158 On 14/03/2017 Spot Bond				100.00000	0.00000	98.71091				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>
BTC159 On 03/04/2017 Spot Bond				100.00000	0.00000	98.36490				0.00	0	0
<b>Total BTC160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC160 On 05/04/2017 Spot Bond				100.00000	0.00000	98.24559				0.00	0	0
<b>Total BTC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC161 On 10/04/2017 Spot Bond				100.00000	0.00000	98.14108				0.00	0	0
<b>Total BTC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.51287				0.00	0	0
<b>Total BWZ18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.52893				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	100.72035				0.00	0	0
<b>Total BWZJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.44602				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 10/11/2019 Spot Bond				100.00000	0.00000	101.76483				0.00	0	0
<b>Total BWZJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2 On 10/11/2021 Spot Bond				100.00000	0.00000	101.81111				0.00	0	0
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX161L On 01/10/2021 Spot Bond			100.00000	10.94862	100.00000	10.92151				0.00	0	0
<b>Total BX161U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX161U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX162L On 01/10/2021 Spot Bond			100.00000	10.94862	100.00000	10.92151				0.00	0	0
<b>Total BX162U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX162U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX163L On 01/10/2021 Spot Bond			100.00000	10.97946	100.00000	10.95228				0.00	0	0
<b>Total BX163U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX163U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX164L On 01/10/2021 Spot Bond			100.00000	10.97946	100.00000	10.95228				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	41.36949	100.00000	41.26704				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	17.33442	100.00000	17.29149				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	102.80894				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			15.52000	98.29830	15.52000	98.25772				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	103.86287				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			13.32000	102.25131	13.32000	102.21549				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.78000	101.78198	8.78000	101.75819				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	99.59504				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			13.32000	99.59001	13.32000	99.55512				0.00	0	0
<b>Total CBL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	99.00865				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			10.17500	97.09312	10.17500	97.06651				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	101.62698				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	102.08401				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	101.87145				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			10.47500	104.35975	10.47500	104.33032				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			10.61500	109.82292	10.61500	109.79172				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			10.64000	106.06417	10.64000	106.03397				0.00	0	350,000,000
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
CCT03 On 15/03/2025 Spot Bond			10.69000	106.33846	10.69000	106.30787				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	103.88954				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	104.63490	10.00000	104.60760				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	99.92114				0.00	0	0
<b>Total CGR15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.77410				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	99.79927				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	39.30544	100.00000	39.21022				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	43.65113	100.00000	43.54304				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	40.53399	100.00000	40.43361				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	100.06126				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	101.71156				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	102.18810				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	102.37823				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CGR24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	100.62844				0.00	0	0
<b>Total CGR25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	100.50471				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	101.65909				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>
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.39462				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	100.40747				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	100.42271				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	101.43090				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	101.53224				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	24.79873	100.00000	24.73732				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	102.22317				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	102.28055				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	102.37212				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
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	100.46425	10.11000	100.43688				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	133.62291	3.14000	135.89645				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			3.38500	140.18401	3.38500	133.78955				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>
CLN230 On 25/11/2020 Spot Bond			10.00000	104.63500	10.00000	104.60800				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	104.63500	10.00000	104.60800				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	101.56589				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	101.39044				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>
CLN242 On 24/02/2019 Spot Bond			13.50000	96.33302	13.50000	96.29882				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>
CLN243 On 24/02/2019 Spot Bond			9.35000	103.71769	9.35000	103.69193				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>
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.59386				0.00	0	0
<b>Total CLN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.55851				0.00	0	0
<b>Total CLN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.60317				0.00	0	0
<b>Total CLN258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.60317				0.00	0	0
<b>Total CLN259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.60317				0.00	0	0
<b>Total CLN260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	100.55190				0.00	0	0
<b>Total CLN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 26/03/2019 Spot Bond			9.75000	102.81950	9.75000	102.79246				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>
CLN263 On 30/04/2017 Spot Bond				100.00000	0.00000	102.11556				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.55027				0.00	0	0
<b>Total CLN269 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN269</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	100.79073				0.00	0	0
<b>Total CLN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.71313				0.00	0	0
<b>Total CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.77842				0.00	0	0
<b>Total CLN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	101.38070				0.00	0	0
<b>Total CLN275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	101.51302				0.00	0	0
<b>Total CLN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	100.82206				0.00	0	0
<b>Total CLN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	101.21728				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	101.81476				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	101.35018				0.00	0	0
<b>Total CLN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	100.61459				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	100.57220				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.14168				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	104.63500	10.00000	104.60800				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	100.36803				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.56681				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.48744				0.00	0	0
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.80132				0.00	0	0
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	100.47851				0.00	0	0
<b>Total CLN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.61756				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.51132				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>
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	161.11400				0.00	0	0
<b>Total CLN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.22906				0.00	0	0
<b>Total CLN302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	160.93244				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				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>
CLN304 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>
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	101.77820				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond			11.28500	94.38181	11.28500	94.35320				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 20/03/2023 Spot Bond			11.80500	95.82926	11.80500	95.79891				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.49198				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>
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	100.81259				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	101.74341				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	99.83103				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>
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	102.18083				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond			8.80500	106.26916	8.80500	101.87398				0.00	0	0
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	99.82954				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN323 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>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.75615				0.00	0	0
<b>Total CLN325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.76747				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	100.81100				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	100.77350				0.00	0	0
<b>Total CLN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.83380				0.00	0	0
<b>Total CLN332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	100.49198				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>
CLN335 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>
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	102.12894				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>
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	100.92171				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	100.49439				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>
CLN341 On 20/12/2023 Spot Bond				100.00000	0.00000	100.86361				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.69043				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	100.78987				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	102.11123				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>
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	100.48230				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>
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	101.99817				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>
CLN351 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>
CLN354 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>
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	102.03126				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>
CLN359 On 24/07/2017 Spot Bond				100.00000	0.00000	99.83196				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>
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.67389				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>
CLN361 On 20/03/2024 Spot Bond			10.46500	103.88838	10.46500	103.85912				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>
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	100.72470				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	102.14191				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 20/03/2024 Spot Bond			12.60500	105.99471	12.60500	105.95892				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	102.21923				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond			12.63500	106.05635	12.63500	106.02105				0.00	0	0
<b>Total CLN367 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN367 On 26/07/2022 Spot Bond			10.02000	104.21985	10.02000	104.19217				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>
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	102.21923				0.00	0	0
<b>Total CLN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	99.77135				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	82.50906				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.71524				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.72806				0.00	0	0
<b>Total CLN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.72823				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.50987				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 20/03/2021 Spot Bond			9.87500	103.26523	9.87500	103.23773				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	100.30971				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	100.79235				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/03/2024 Spot Bond			10.98000	101.36950	10.98000	101.33957				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/09/2024 Spot Bond			11.00000	103.61342	11.00000	103.58277				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	100.80321				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	99.86324				0.00	0	0
<b>Total CLN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 20/09/2024 Spot Bond			12.39500	102.19944	12.39500	102.16550				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	100.86948				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.72794				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	99.75797				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.76964				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN389 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN389</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN389 On 20/03/2017 Spot Bond				100.00000	0.00000	100.69809				0.00	0	0
<b>Total CLN392 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN392</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.73183				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.13703				0.00	0	58,900,000
<b>Total CLN395 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>58,900,000</b>
<b>Total For CLN395</b>										<b>0.00</b>	<b>0</b>	<b>58,900,000</b>
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	100.78478				0.00	0	0
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	101.52017				0.00	0	0
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	101.68772				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.67902				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	100.73172				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				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>
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	100.46294				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.46294				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>
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	101.78596				0.00	0	0
<b>Total CLN404 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN404</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN404 On 20/06/2020 Spot Bond				100.00000	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>
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	100.73549				0.00	0	0
<b>Total CLN407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 18/07/2020 Spot Bond				100.00000	0.00000	99.97175				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	100.80327				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>
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	100.80704				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>
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	99.97161				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	100.79575				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	100.93848				0.00	0	0
<b>Total CLN414 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN414</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	100.83336				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	99.96984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 20/09/2020 Spot Bond			4.00000	101.32154	4.00000	107.85617				0.00	0	0
<b>Total CLN417 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN417</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	100.74400				0.00	98,400,000	196,400,000
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>98,400,000</b>	<b>196,400,000</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>98,400,000</b>	<b>196,400,000</b>
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	100.87097				0.00	0	0
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN419 On 18/04/2028 Spot Bond			7.01000	46.07361	7.01000	46.62222				0.00	0	0
<b>Total CLN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	100.87848				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	99.69949				0.00	0	0
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	101.15181				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	101.06587				0.00	0	0
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	101.15181				0.00	0	0
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	104.05994				0.00	0	0
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	101.03969				0.00	0	0
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	100.82618				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN427 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN427</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	101.71866				0.00	0	0
<b>Total CLN428 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN428</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	101.02846				0.00	0	0
<b>Total CLN429 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN429</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	109.42092				0.00	0	0
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	100.94125				0.00	0	0
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	101.23013				0.00	0	0
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	101.27483				0.00	0	0
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	110.18368				0.00	0	0
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	100.45325				0.00	0	0
<b>Total CLN435 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN435</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	100.79954				0.00	0	0
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	100.76567				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 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>
CLN438 On 03/02/2021 Spot Bond				100.00000	0.00000	102.03644				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44( On 20/03/2021 Spot Bond				100.00000	0.00000	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	101.40087				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	100.47589				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	101.54271				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			10.54500	104.42673	10.54500	104.39709				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	100.25328				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	100.53199				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	100.35212				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	100.44276				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	100.45750				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	100.43662				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			4.08500	134.70078	4.08500	134.48543				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN452 On 31/01/2025 Spot Bond			5.95000	96.95253	5.95000	96.76239				0.00	0	0
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN453 On 31/01/2025 Spot Bond			5.59000	99.44987	5.59000	99.26088			1,336,010,000,000.00	239,000,000	329,000,000	
<b>Total CLN454 SPOT</b>									<b>1,336,010,000,000.00</b>	<b>239,000,000</b>	<b>329,000,000</b>	
<b>Total For CLN454</b>									<b>1,336,010,000,000.00</b>	<b>239,000,000</b>	<b>329,000,000</b>	
CLN454 On 04/05/2021 Spot Bond				100.00000	0.00000	101.50035			0.00	0	0	
<b>Total CLN455 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN455</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN455 On 20/12/2021 Spot Bond				100.00000	0.00000	100.89517			0.00	0	0	
<b>Total CLN456 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN456</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN456 On 17/11/2021 Spot Bond				100.00000	0.00000	101.62019			0.00	0	0	
<b>Total CLN457 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN457</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN457 On 29/11/2021 Spot Bond				100.00000	0.00000	101.31621			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>	
CLN458 On 20/06/2017 Spot Bond				100.00000	0.00000	100.49610			0.00	0	0	
<b>Total CLN459 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN459</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN459 On 18/04/2028 Spot Bond				100.00000	0.00000	196.04390			0.00	0	0	
<b>Total CLN55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN55 On 02/03/2028 Spot Bond				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>	
CLN61 On 18/04/2028 Spot Bond			9.09500	95.25187	9.09500	95.22861			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>	
CLN81 On 28/04/2028 Spot Bond			8.71000	39.00306	8.71000	171.70131			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>	
CLN88 On 02/03/2028 Spot Bond			8.71000	39.51507	8.71000	172.20243			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.73201				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>
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	100.18619				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>
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.73956				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>
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	99.83103				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>
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	100.68372				0.00	0	0
<b>Total CLNF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.71313				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	99.11145				0.00	0	0
<b>Total CLNF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	100.71307				0.00	0	0
<b>Total CLNF14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2020 Spot Bond				100.00000	0.00000	100.73926				0.00	0	0
<b>Total CLNF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.39738				0.00	0	0
<b>Total COH001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.02589				0.00	0	0
<b>Total COH002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ04 On 05/06/2018 Spot Bond			9.22000	100.79047	9.22000	100.76551				0.00	0	1,060,000,000

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 COJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,060,000,000</b>
<b>Total For COJ04</b>										<b>0.00</b>	<b>0</b>	<b>1,060,000,000</b>
COJ05 On 05/06/2023 Spot Bond			9.82500	112.53465	9.82500	112.50500				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			10.08500	105.77606	10.08500	105.74731				0.00	0	0
<b>Total COJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ08 On 22/06/2026 Spot Bond			10.87500	104.19835	10.87500	104.16803				0.00	0	100,000,000
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COJG0 On 09/06/2024 Spot Bond			10.35500	100.20818	10.35500	100.18039				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			10.53000	96.29725	10.53000	96.27011				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			11.42000	95.35851	11.42000	95.32942				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			11.44000	88.69233	11.44000	88.66523				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	17.21320	100.00000	17.17058				0.00	0	0
<b>Total CPL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CPL021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CPL022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CPL024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL02L On 12/03/2020 Spot Bond			100.00000	14.13931	100.00000	14.10430				0.00	0	0
<b>Total CPL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL03L On 12/12/2018 Spot Bond			100.00000	29.77143	100.00000	29.69770				0.00	0	0
<b>Total CPL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL05L On 30/10/2018 Spot Bond			100.00000	33.10689	100.00000	33.02668				0.00	0	0
<b>Total CPL05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPL06L On 30/11/2018 Spot Bond			100.00000	30.83470	100.00000	30.75835				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			11.85000	95.07080	11.85000	95.04057				0.00	0	0
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN38L On 10/06/2018 Spot Bond			100.00000	41.96384	100.00000	41.85993				0.00	0	0
<b>Total DEN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN39L On 10/06/2018 Spot Bond			100.00000	36.09477	100.00000	36.00539				0.00	0	0
<b>Total DEN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN40L On 10/06/2018 Spot Bond			100.00000	42.48817	100.00000	42.38296				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			8.44500	101.04049	8.44500	101.01741				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	102.08974	6.86000	102.07073				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	101.71740				0.00	0	0
<b>Total DENG59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	104.05137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.00492				0.00	0	0
<b>Total DENG62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	101.00600				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	100.20623				0.00	120,000,000	30,000,000
<b>Total DLTB03 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For DLTB03</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
DLTB03 On 09/10/2017 Spot Bond			100.00000	57.06002	100.00000	56.91872				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	57.06002	100.00000	56.91872				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	64.82235	100.00000	64.69402				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	100.92015				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	99.74254				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	65.19963				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			9.64500	98.58467	9.64500	98.55916				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			9.53500	103.97996	9.53500	103.95364				0.00	0	234,000,000
<b>Total DV22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>234,000,000</b>
<b>Total For DV22</b>										<b>0.00</b>	<b>0</b>	<b>234,000,000</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	21.17062	100.00000	21.12402				0.00	0	0
<b>Total DV22/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV22/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23 On 27/02/2023 Spot Bond			10.02500	103.77997	10.02500	103.75239			3,609,000,000,000.00	360,000,000	515,400,000
<b>Total DV23 SPOT</b>									<b>3,609,000,000,000.00</b>	<b>360,000,000</b>	<b>515,400,000</b>
<b>Total For DV23</b>									<b>3,609,000,000,000.00</b>	<b>360,000,000</b>	<b>515,400,000</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	14.36957	100.00000	14.33793			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.36957	100.00000	14.33793			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			10.06500	102.14439	10.06500	102.11714			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	104.01259	9.69000	103.98584			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.01259	9.69000	103.98584			0.00	0	0
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			10.93500	98.65345	10.93500	98.62491			2,383,830,000,000.00	218,000,000	109,000,000
<b>Total DV29 SPOT</b>									<b>2,383,830,000,000.00</b>	<b>218,000,000</b>	<b>109,000,000</b>
<b>Total For DV29</b>									<b>2,383,830,000,000.00</b>	<b>218,000,000</b>	<b>109,000,000</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	104.18166	10.10000	104.15377			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.18166	10.10000	104.15377			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>
DVC020 On 24/02/2017 Spot Bond				100.00000	0.00000	101.25120			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	107.47197			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	100.54049			0.00	0	0
<b>Total DVC023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02 On 16/03/2017 Spot Bond				100.00000	0.00000	107.13014			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	100.99095			0.00	0	0
<b>Total DVC25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	101.13698			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.63450			0.00	240,000,000	60,000,000
<b>Total DVF17 SPOT</b>									<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
<b>Total For DVF17</b>									<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.19683			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	101.51823			0.00	200,000,000	121,200,000
<b>Total DVF19 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>121,200,000</b>
<b>Total For DVF19</b>									<b>0.00</b>	<b>200,000,000</b>	<b>121,200,000</b>
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	101.19679			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	101.23922			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			8.68500	120.62802	8.68500	120.60015		26,116,672,185,000.00		3,007,101,000	1,503,550,500
<b>Total E170 SPOT</b>								<b>26,116,672,185,000.00</b>		<b>3,007,101,000</b>	<b>1,503,550,500</b>
<b>Total For E170</b>								<b>26,116,672,185,000.00</b>		<b>3,007,101,000</b>	<b>1,503,550,500</b>
E170/R On 01/08/2020 Spot Bond			100.00000	24.54365	100.00000	24.48963			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			9.55500	103.58835	9.55500	103.56164			0.00	0	0
<b>Total ECN20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			9.67500	103.66796	9.67500	103.64091			0.00	0	0
<b>Total ECN22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			9.99500	103.21141	9.99500	103.18361			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	105.03520	3.25000	105.00938			0.00	0	0
<b>Total ECN32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	102.86029				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	102.30769				0.00	0	0
<b>Total EFS0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFS0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFS0CI On 28/10/2023 Spot Bond			100.00000	20.14340	100.00000	20.09460				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			2.88000	101.83355	2.88000	101.80969				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	112.45048	2.25000	112.42603				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			2.80000	127.33317	2.80000	127.30342				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			2.78000	114.61975	2.78000	114.59304				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			2.78000	114.92741	2.78000	114.90078				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	105.90865	2.80000	105.88398				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			2.87000	102.38511	2.87000	102.36115				0.00	0	0
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36/I2 On 31/01/2036 Spot Bond			2.25000	112.45048	2.25000	112.42603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			10.00500	101.33637	10.00500	106.57411			0.00	0	0
<b>Total EMM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			9.75500	107.01973	9.75500	106.99157		228,267,000,000.00	23,400,000	11,700,000	
<b>Total EMM02 SPOT</b>								<b>228,267,000,000.00</b>	<b>23,400,000</b>	<b>11,700,000</b>	
<b>Total For EMM02</b>								<b>228,267,000,000.00</b>	<b>23,400,000</b>	<b>11,700,000</b>	
EMM03 On 04/05/2024 Spot Bond			10.49000	99.84660	10.49000	99.81840		1,195,860,000,000.00	114,000,000	57,000,000	
<b>Total EMM03 SPOT</b>								<b>1,195,860,000,000.00</b>	<b>114,000,000</b>	<b>57,000,000</b>	
<b>Total For EMM03</b>								<b>1,195,860,000,000.00</b>	<b>114,000,000</b>	<b>57,000,000</b>	
EMM04 On 16/05/2028 Spot Bond			10.72000	91.44108	10.72000	95.38312		0.00	0	0	
<b>Total EMM04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			10.98500	100.59711	10.98500	101.16847		1,281,072,897,000.00	116,620,200	2,724,976,500	
<b>Total EMM05 SPOT</b>								<b>1,281,072,897,000.00</b>	<b>116,620,200</b>	<b>2,724,976,500</b>	
<b>Total For EMM05</b>								<b>1,281,072,897,000.00</b>	<b>116,620,200</b>	<b>2,724,976,500</b>	
EMM06 On 23/06/2025 Spot Bond			10.59000	98.85088	10.59000	99.57332		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	101.24121		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	101.76482		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	101.39332		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	101.14930		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	100.91550		0.00	0	0	
<b>Total EPF008 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EPF008</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EPF005 On 30/03/2018 Spot Bond				100.00000	0.00000	100.43364		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
EPF01C On 07/11/2019 Spot Bond				100.00000	0.00000	101.79000				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>
EPF01L On 01/09/2018 Spot Bond			100.00000	23.62192	100.00000	23.56343				0.00	0	0
<b>Total EPF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF02L On 01/09/2019 Spot Bond			100.00000	9.67554	100.00000	9.65158				0.00	0	0
<b>Total EPF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC2 On 22/02/2017 Spot Bond				100.00000	0.00000	101.36647				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>
EPFC2I On 06/03/2017 Spot Bond				100.00000	0.00000	103.28430				0.00	0	0
<b>Total EPFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC2 On 06/09/2017 Spot Bond				100.00000	0.00000	100.99922				0.00	0	0
<b>Total EPFC27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC2I On 04/05/2017 Spot Bond				100.00000	0.00000	101.52434				0.00	0	0
<b>Total EPFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC2I On 06/11/2017 Spot Bond				100.00000	0.00000	101.73763				0.00	0	0
<b>Total EPFC29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	102.16917				0.00	20,000,000	20,000,000
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
EQS05 On 25/04/2017 Spot Bond			100.00000	100.58470	100.00000	100.31719				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	100.07932				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			12.82000	97.78958	12.82000	97.75620				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	98.63308				0.00	30,000,000	20,000,000
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>20,000,000</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>30,000,000</b>	<b>20,000,000</b>
EQS08, On 04/10/2018 Spot Bond			100.00000	29.26667	100.00000	29.19420				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	29.36895	100.00000	29.29622				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	101.55387				0.00	0	0
<b>Total ERS3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B, On 17/11/2025 Spot Bond				100.00000	0.00000	101.44734				0.00	0	0
<b>Total ERS3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERS3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C, On 17/11/2025 Spot Bond				100.00000	0.00000	101.63673				0.00	0	0
<b>Total ERS3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C, On 17/11/2025 Spot Bond				100.00000	0.00000	101.59778				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	104.63500	10.00000	104.60800				0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ERSA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.49602			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	101.47774			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	101.43793			0.00	0	0
<b>Total ERSA18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ERSA19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	101.49599			0.00	0	0
<b>Total ERSA20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	101.55229			0.00	0	0
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	101.38708			0.00	0	0
<b>Total ERSA22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	101.53729			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			8.51000	103.12507	8.51000	103.10146		4,765,600,000,000.00	560,000,000	43,799,372,600	
<b>Total ES18 SPOT</b>								<b>4,765,600,000,000.00</b>	<b>560,000,000</b>	<b>43,799,372,600</b>	
<b>Total For ES18</b>								<b>4,765,600,000,000.00</b>	<b>560,000,000</b>	<b>43,799,372,600</b>	
ES18/R On 20/04/2018 Spot Bond			9.25000	102.26095	9.25000	102.23556		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			9.22500	103.33340	9.22500	103.30808		10,888,267,500.00	1,180,300	3,000,000,000	
<b>Total ES23 SPOT</b>								<b>10,888,267,500.00</b>	<b>1,180,300</b>	<b>3,000,000,000</b>	
<b>Total For ES23</b>								<b>10,888,267,500.00</b>	<b>1,180,300</b>	<b>3,000,000,000</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
ES23/R On 25/01/2023 Spot Bond			10.00000	99.81456	10.00000	99.78809			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			9.67000	91.37776	9.67000	91.35405			0.00	0	12,602,411,500
<b>Total ES26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,602,411,500</b>
<b>Total For ES26</b>									<b>0.00</b>	<b>0</b>	<b>12,602,411,500</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.31087	7.85000	102.28923			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			10.27000	80.68556	10.34000	80.20484		5,607,420,000,000.00		546,000,000	76,979,393,800
<b>Total ES33 SPOT</b>								<b>5,607,420,000,000.00</b>		<b>546,000,000</b>	<b>76,979,393,800</b>
<b>Total For ES33</b>								<b>5,607,420,000,000.00</b>		<b>546,000,000</b>	<b>76,979,393,800</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.57499	7.50000	102.55414			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			10.46500	84.60772	10.46500	84.58401			0.00	0	50,453,538,100
<b>Total ES42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,453,538,100</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>50,453,538,100</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.96288	8.50000	101.93957			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	101.54497			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	99.51787			0.00	0	10,000,000
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FIF01U On 01/11/2018 Spot Bond			100.00000	33.80702	100.00000	33.72512			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	33.91206	100.00000	33.82991			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	34.04574	100.00000	33.96326			0.00	0	0
<b>Total FIF03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIF04U On 01/11/2018 Spot Bond			100.00000	34.17942	100.00000	34.09662				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	101.43038				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	101.26137				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	101.34389				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	101.24813				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	101.22359				0.00	0	0
<b>Total FIFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.51225				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	100.92036				0.00	0	109,700,000
<b>Total FIFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>109,700,000</b>
<b>Total For FIFB10</b>										<b>0.00</b>	<b>0</b>	<b>109,700,000</b>
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	103.50349				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	0.27898	100.00000	0.27831				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	0.27898	100.00000	0.27831				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	12.58623	100.00000	12.55574				0.00	0	0
<b>Total FR002U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L On 02/08/2023 Spot Bond			100.00000	12.25556	100.00000	12.22588			0.00	0	0
<b>Total FR003U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FR2A4D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			9.93000	98.19187	9.93000	98.16573			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	100.80973			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	102.16069			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	101.79025			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	101.22406			0.00	0	0
<b>Total FRB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	97.09051			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			11.07500	95.09389	11.07500	97.58972		1,324,570,000,000.00		119,600,000	59,800,000
<b>Total FRB14 SPOT</b>								<b>1,324,570,000,000.00</b>		<b>119,600,000</b>	<b>59,800,000</b>
<b>Total For FRB14</b>								<b>1,324,570,000,000.00</b>		<b>119,600,000</b>	<b>59,800,000</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
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.78706			0.00	0	10,000,000
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.09430			0.00	0	360,000,000
<b>Total FRB16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
<b>Total For FRB16</b>									<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.23978			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	11.18881	100.00000	11.16110			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	100.44961			0.00	0	20,000,000
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FRB19 On 14/04/2021 Spot Bond			11.77500	105.07118	11.77500	105.03816			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	101.70766			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	101.66840			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	101.24361			0.00	0	10,000,000
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRBC2 On 21/12/2018 Spot Bond			10.62000	103.24775	10.62000	103.21840			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	100.77424			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			3.16500	137.36170	3.16500	140.46902			0.00	0	0
<b>Total FRBI22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23 On 07/12/2023 Spot Bond			3.42000	113.29376	3.42000	272.51670			0.00	0	0
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			3.55000	108.25311	3.55000	115.04321			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			3.74000	90.43097	3.74000	158.49689		112,200,000,000.00	30,000,000	20,000,000	
<b>Total FRBI28 SPOT</b>								<b>112,200,000,000.00</b>	<b>30,000,000</b>	<b>20,000,000</b>	
<b>Total For FRBI28</b>								<b>112,200,000,000.00</b>	<b>30,000,000</b>	<b>20,000,000</b>	
FRBI33 On 07/12/2033 Spot Bond			3.95000	94.27640	3.95000	192.01935		102,700,000,000,000.00	26,000,000,000	26,000,000,000	
<b>Total FRBI33 SPOT</b>								<b>102,700,000,000,000.00</b>	<b>26,000,000,000</b>	<b>26,000,000,000</b>	
<b>Total For FRBI33</b>								<b>102,700,000,000,000.00</b>	<b>26,000,000,000</b>	<b>26,000,000,000</b>	
FRBI46 On 31/03/2046 Spot Bond			3.98000	90.92940	3.98000	90.58225		0.00	0	0	
<b>Total FRBI46 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBI46</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBZ01 On 30/11/2020 Spot Bond			7.10500	76.69426	7.10500	76.05460		0.00	0	0	
<b>Total FRBZ01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBZ01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			9.19800	50.45076	9.19800	49.43944		0.00	0	0	
<b>Total FRBZ02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBZ02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			9.45000	49.03024	9.45000	47.99589		0.00	0	0	
<b>Total FRBZ03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBZ03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRC04U On 15/03/2017 Spot Bond			100.00000	86.69834	100.00000	86.49289		0.00	0	0	
<b>Total FRC04U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRC04U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRC05U On 13/10/2018 Spot Bond			100.00000	28.48802	100.00000	28.41746		0.00	0	0	
<b>Total FRC05U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRC05U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRC06U On 31/12/2017 Spot Bond			100.00000	58.43535	100.00000	58.29065		0.00	0	0	
<b>Total FRC06U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRC06U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	101.37702		0.00	0	0	
<b>Total FRC107 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRC107</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	100.84134			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>
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.74333			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>
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.80518			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>
FRC11: On 20/06/2017 Spot Bond			7.47000	99.95986	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>
FRC11: On 20/06/2017 Spot Bond			7.47000	99.95986	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>
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC118 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC11: 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>
FRC12: 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>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.79236			0.00	0	0
<b>Total FRC124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121 On 20/09/2017 Spot Bond			6.00000	99.96782	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>
FRC126 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>
FRC127 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>
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC128 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC129 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>
FRC130 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>
FRC131 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>
FRC132 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>
FRC133 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>
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	101.00270			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>
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total 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>
FRC138: 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>
FRC139: 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>
FRC140: 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>
FRC141: 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>
FRC142: 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>
FRC143: On 20/09/2017 Spot Bond			100.09221	59.49033	100.09221	59.34289				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>
FRC144: On 20/09/2017 Spot Bond				100.00000	0.00000	100.72966				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>
FRC145: On 20/09/2017 Spot Bond				100.00000	0.00000	104.79735				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>
FRC150: On 20/09/2017 Spot Bond				100.00000	0.00000	100.78998				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>
FRC151: On 20/09/2017 Spot Bond			5.76400	97.13580	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>
FRC152: On 20/12/2017 Spot Bond				100.00000	0.00000	100.79755				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.73799				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	100.75836				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	100.95776				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	100.74704				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	80.65058	13.22500	80.62144				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	100.71093				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	100.71169				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	100.98442				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	100.68619				0.00	0	0
<b>Total FRC168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 31/01/2025 Spot Bond			4.04500	107.33189	4.04500	111.01437				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	100.76596				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	100.76596				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	101.55410			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	100.49198			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	100.76596			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	100.72816			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	100.71382			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	102.12257			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	100.81606			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	107.36806			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	102.37604			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	100.92021			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	100.91946			0.00	0	0
<b>Total FRC185 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.75850				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.75850				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.34440				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.36032				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 25/11/2020 Spot Bond			10.00000	104.63500	10.00000	104.60800				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.79435				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.00003				0.00	0	0
<b>Total FRC200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.00003				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>
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	101.87124				0.00	0	0
<b>Total FRC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 06/05/2017 Spot Bond			8.75000	101.72793	8.75000	101.58837				0.00	0	0
<b>Total FRC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	100.74634				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	11.71560	100.00000	11.68659				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC201 On 20/09/2021 Spot Bond			100.00000	10.87894	100.00000	10.85201				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>
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	96.52133				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>
FRC210 On 20/12/2019 Spot Bond			100.00000	18.36520	100.00000	18.31972				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	100.78098				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>
FRC211 On 29/10/2017 Spot Bond			100.00000	67.68501	100.00000	67.52104				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>
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	101.82294				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>
FRC213 On 04/06/2021 Spot Bond			100.00000	12.90848	100.00000	12.87652				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>
FRC214 On 07/11/2017 Spot Bond			100.00000	66.13445	100.00000	65.97424				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>
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	101.82290				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>
FRC216 On 07/11/2017 Spot Bond			100.00000	65.89910	100.00000	65.73945				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>
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	101.81903				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>
FRC218 On 07/11/2017 Spot Bond				100.00000	0.00000	101.73967				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>
FRC219 On 04/11/2019 Spot Bond				100.00000	0.00000	101.90929				0.00	0	80,000,000
<b>Total FRC219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRC219</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
FRC22 On 04/11/2017 Spot Bond				100.00000	0.00000	101.80824			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>
FRC22 On 31/01/2022 Spot Bond			3.49500	138.38902	3.49500	138.35430			0.00	0	0
<b>Total FRC221 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22 On 20/05/2020 Spot Bond				100.00000	0.00000	101.47696			0.00	0	0
<b>Total FRC225 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22 On 30/03/2017 Spot Bond				100.00000	0.00000	100.52837			0.00	0	0
<b>Total FRC229 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC229</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC230 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC230</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 25/06/2018 Spot Bond				100.00000	0.00000	100.49948			0.00	0	0
<b>Total FRC231 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC231</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 31/01/2022 Spot Bond			4.35500	133.05109	4.35500	133.01465			0.00	0	0
<b>Total FRC233 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC233</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 20/12/2020 Spot Bond				100.00000	0.00000	101.10102			0.00	0	0
<b>Total FRC234 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC235 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC235</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 08/02/2020 Spot Bond				100.00000	0.00000	106.14744			0.00	0	0
<b>Total FRC236 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC236</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 19/10/2020 Spot Bond				100.00000	0.00000	114.72881			0.00	0	0
<b>Total FRC237 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC237</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 08/02/2020 Spot Bond				100.00000	0.00000	106.79198			0.00	0	0
<b>Total FRC238 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC238</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC238 On 19/10/2020 Spot Bond				100.00000	0.00000	115.81521				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	115.29939				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	105.87089				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	105.43865				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	99.89580				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	107.45986				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	99.89684				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	99.91730				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	106.13332				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	93.66714				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	113.16562				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>
FRC250 On 19/10/2020 Spot Bond				100.00000	0.00000	92.76771				0.00	0	0
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.97034				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	102.13115				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			4.02500	111.08447	4.02500	135.03478				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			4.07500	104.00674	4.07500	134.72642				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			4.05500	102.20647	4.05500	134.84967				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	101.44327	5.86000	143.14335				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	102.35691				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>
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.77589				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	100.77513				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>
FRD013 On 31/10/2020 Spot Bond				100.00000	0.00000	102.54243				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	28.35960	100.00000	28.28937				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	85.82101	100.00000	85.62050				0.00	0	0
<b>Total FRD09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRD09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD13I On 31/12/2019 Spot Bond			100.00000	17.64075	100.00000	17.59707				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>
FRD15I On 31/12/2021 Spot Bond			100.00000	12.42170	100.00000	12.39094				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	100.53542				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	102.02064				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	100.40712				0.00	120,000,000	130,000,000
<b>Total FRJ19 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>130,000,000</b>
<b>Total For FRJ19</b>										<b>0.00</b>	<b>120,000,000</b>	<b>130,000,000</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.56243				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	99.72922				0.00	0	200,000,000
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.57288				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>
FRS01I On 13/05/2021 Spot Bond			100.00000	5.00862	100.00000	4.99898				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>
FRS02I On 13/05/2021 Spot Bond			100.00000	5.00862	100.00000	4.99898				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>
FRS10I On 15/01/2024 Spot Bond			2.36800	84.90515	2.36800	111.08811				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>
FRS10I On 31/01/2038 Spot Bond			2.78000	109.06929	2.78000	118.19860				0.00	0	0
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 21/01/2017 Spot Bond				100.00000	0.00000	99.86835				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>
FRS102 On 23/01/2024 Spot Bond			10.38000	102.45226	10.38000	102.27506				0.00	0	0
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond			10.38000	102.45226	10.38000	102.27506				0.00	0	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 31/01/2038 Spot Bond			2.92000	106.45447	2.92000	115.54852				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>
FRS108 On 07/12/2033 Spot Bond			2.95000	218.00769	2.95000	217.95594				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>
FRS109 On 31/01/2038 Spot Bond			2.89000	116.13757	2.89000	116.11031				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>
FRS110 On 07/12/2033 Spot Bond			2.98000	217.16952	2.98000	217.11780				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	102.35094				0.00	0	0
<b>Total FRS113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 31/01/2025 Spot Bond			3.30000	117.16947	3.30000	117.14068				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/03/2038 Spot Bond			3.08500	112.54371	3.08500	112.51671				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 31/01/2038 Spot Bond			3.08500	112.54371	3.08500	112.51671				0.00	0	0
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 07/12/2033 Spot Bond			3.10000	118.48329	3.10000	213.80415				0.00	0	0
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 07/12/2033 Spot Bond			3.15000	212.49323	3.15000	212.44163				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>
FRS12 On 31/01/2025 Spot Bond			2.83000	106.13414	2.83000	106.10941				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>
FRS12 On 07/12/2033 Spot Bond			3.18000	167.07241	3.18000	211.62920				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>
FRS12 On 31/01/2038 Spot Bond			3.99500	97.45825	3.99500	97.43250				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>
FRS12 On 31/03/2028 Spot Bond			3.48000	103.21509	3.48000	162.43911				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>
FRS12 On 31/01/2038 Spot Bond			3.81000	87.56728	3.81000	100.28813				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>
FRS12 On 31/03/2028 Spot Bond			3.47000	103.34047	3.47000	162.59298				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>
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			3.53000	161.71312	3.53000	161.67225				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	198.43240	3.69000	198.38133				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	90.60870				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			3.74000	88.23095	3.74000	101.39544				0.00	0	0
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS134 On 31/01/2038 Spot Bond			3.99500	84.73152	3.99500	97.43250				0.00	0	0
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS135 On 31/01/2038 Spot Bond			3.52000	105.00102	3.52000	104.97461				0.00	0	0
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS136 On 31/03/2028 Spot Bond			3.34000	164.64952	3.34000	164.60875				0.00	0	0
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS137 On 07/12/2033 Spot Bond			3.46000	204.27766	3.46000	204.22635				0.00	0	0
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS138 On 31/03/2028 Spot Bond			3.47000	162.63382	3.47000	162.59298				0.00	0	0
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS142 On 31/03/2028 Spot Bond			3.47000	162.63382	3.47000	162.59298				0.00	0	0
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS144 On 31/03/2028 Spot Bond			3.76000	95.40031	3.76000	158.19826				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			3.60000	114.65791	3.60000	114.62882				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			3.19500	140.30933	3.19500	140.27524				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	114.18700				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			3.82000	157.34727	3.82000	157.30628				0.00	0	0
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15 On 31/03/2028 Spot Bond			3.86000	156.75587	3.86000	156.71484				0.00	0	0
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15 On 31/01/2025 Spot Bond			3.57000	114.90631	3.57000	114.87725				0.00	0	0
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15 On 31/03/2028 Spot Bond			3.83000	157.19918	3.83000	157.15818				0.00	0	0
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15 On 31/03/2028 Spot Bond			3.87000	156.60841	3.87000	156.56739				0.00	0	0
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15 On 08/08/2017 Spot Bond				100.00000	0.00000	101.57806				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>
FRS15 On 19/09/2017 Spot Bond				100.00000	0.00000	100.65569				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>
FRS15 On 03/10/2017 Spot Bond				100.00000	0.00000	100.31608				0.00	0	0
<b>Total FRS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.78000	117.56788	2.78000	282.80259				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			2.67000	118.32166	2.67000	284.61660				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			3.39000	113.48993	3.39000	272.98880				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			3.15500	99.40517	3.15500	140.53369				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	102.04343				0.00	0	0
<b>Total FRS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			2.68500	143.64520	2.68500	143.61226				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	101.86876				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			2.76000	114.53053	2.76000	114.50405				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	91.53749	104.97509	91.29970				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	90.00104	101.07593	89.78161				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	87.98624	100.44759	87.77391				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	88.44910	100.76967	88.23713				0.00	0	0
<b>Total FRS76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS81 On 30/10/2042 Spot Bond			2.47000	121.69241	2.47000	121.66514				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			2.76000	95.48530	2.76000	121.82036				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	99.48959				0.00	0	0
<b>Total FRS86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRS86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			2.79000	95.27731	2.79000	121.55491			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	101.37668			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			2.87000	116.95540	2.87000	281.32859			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	101.73075			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	101.26854			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			8.03000	103.21121	8.03000	103.18877			0.00	0	0
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			8.25000	105.33674	8.25000	105.31335			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			8.65500	102.41747	8.65500	102.39349		53,591,760,000,000.00	6,192,000,000	3,946,000,000	
<b>Total FRX19 SPOT</b>								<b>53,591,760,000,000.00</b>	<b>6,192,000,000</b>	<b>3,946,000,000</b>	
<b>Total For FRX19</b>								<b>53,591,760,000,000.00</b>	<b>6,192,000,000</b>	<b>3,946,000,000</b>	
FRX20 On 01/10/2020 Spot Bond			8.89500	102.14845	8.89500	102.12403		4,158,412,500,000.00	467,500,000	737,500,000	
<b>Total FRX20 SPOT</b>								<b>4,158,412,500,000.00</b>	<b>467,500,000</b>	<b>737,500,000</b>	
<b>Total For FRX20</b>								<b>4,158,412,500,000.00</b>	<b>467,500,000</b>	<b>737,500,000</b>	
FRX23 On 28/02/2023 Spot Bond			9.61500	94.50896	9.61500	94.48445		0.00	0	20,000,000	
<b>Total FRX23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>20,000,000</b>	
<b>Total For FRX23</b>								<b>0.00</b>	<b>0</b>	<b>20,000,000</b>	
FRX24 On 10/12/2024 Spot Bond			9.86000	105.93372	9.86000	105.90571		0.00	0	10,000,000	
<b>Total FRX24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>10,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRX26 On 01/10/2026 Spot Bond			10.25000	98.27386	10.25000	98.24687				0.00	0	570,000,000
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>570,000,000</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>570,000,000</b>
FRX30 On 31/01/2030 Spot Bond			10.52000	99.12625	10.52000	99.09864				0.00	0	30,000,000
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.59500	95.93114	10.59500	95.90423				0.00	0	130,000,000
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
FRX45 On 14/04/2045 Spot Bond			10.84000	77.21405	10.84000	77.19166				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	100.65646				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	100.67531				0.00	0	0
<b>Total FS1A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.09069				0.00	0	0
<b>Total FS1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.72816				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	100.82614				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	100.00000				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	101.24532				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	101.26591				0.00	0	0
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.40716				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	101.44587				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.61612				0.00	0	0
<b>Total FS2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A3L On 20/02/2020 Spot Bond			100.00000	6.34335	100.00000	6.32798				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	1.06424	100.00000	1.06166				0.00	0	0
<b>Total FS3A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A1L On 20/03/2018 Spot Bond			100.00000	35.21085	100.00000	35.12366				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	5.90740	100.00000	5.89277				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	0.99110	100.00000	0.98864				0.00	0	0
<b>Total FS4A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	16.69603	100.00000	16.65558				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	2.80113	100.00000	2.79434				0.00	0	0
<b>Total FS5A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.46995	100.00000	0.46881				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	2.80113	100.00000	2.79434				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	2.80113	100.00000	2.79434				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	2.80113	100.00000	2.79434				0.00	0	0
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D11 On 20/02/2021 Spot Bond			100.00000	2.80113	100.00000	2.79434				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>
FS5E11 On 20/02/2021 Spot Bond			100.00000	2.80113	100.00000	2.79434				0.00	0	0
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.02471				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			10.01000	102.41136	10.01000	102.38391				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	101.46672				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	101.29277				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	101.30715				0.00	0	0
<b>Total GH31A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.40057				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	101.51547				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	101.58723				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.94124				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	17.13178	100.00000	17.08935				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	60.69386	100.00000	60.54357				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	22.35310	100.00000	22.29775				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	14.83661	100.00000	14.80067				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	23.22450	100.00000	23.16698				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	15.42441	100.00000	15.38622				0.00	0	0
<b>Total GRB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB07 On 31/01/2022 Spot Bond			100.00000	3.00744	100.00000	2.99858				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	96.56085	100.00000	96.30607				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	64.98492	100.00000	64.84070				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	48.11908	100.00000	47.97736				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	35.82810	100.00000	35.78832				0.00	0	0
<b>Total GRB12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For GRB12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB13 On 31/01/2019 Spot Bond			100.00000	24.05954	100.00000	23.98868				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	15.92360	100.00000	15.90592				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	12.02977	100.00000	11.99434				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	7.07716	100.00000	7.06930				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	6.04879	100.00000	6.03082				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	3.14890	100.00000	3.14540				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	3.00744	100.00000	2.99858				0.00	0	0
<b>Total GRB19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRH1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	102.41676				0.00	0	0
<b>Total GRH1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	102.13780				0.00	0	0
<b>Total GRH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.25265				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	100.88641				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	101.46119				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	100.49360				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	100.10268				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	101.57469				0.00	0	0
<b>Total GRT10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	101.57940				0.00	0	0
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.50704				0.00	0	0
<b>Total GRT12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.02268				0.00	0	73,100,000
<b>Total GRT13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>73,100,000</b>
<b>Total For GRT13</b>										<b>0.00</b>	<b>0</b>	<b>73,100,000</b>
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	100.83363				0.00	0	200,000,000
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	100.16232				0.00	0	73,000,000
<b>Total GRT15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>73,000,000</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 GRT15</b>										<b>0.00</b>	<b>0</b>	<b>73,000,000</b>
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	99.99992				0.00	0	0
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT17 On 17/10/2023 Spot Bond			9.93500	103.60131	9.93500	103.57372				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	110.63904				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	105.61644				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	101.79539				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	100.28981				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>
HC3T1 On 28/03/2019 Spot Bond				100.00000	0.00000	100.50922				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	100.66575				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	17.86614	100.00000	17.82286				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	100.86228				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	101.84575				0.00	0	0
<b>Total HILB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.89204				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	100.14827				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	100.14964				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	100.15148				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	8.61209	100.00000	8.59123				0.00	0	0
<b>Total HM1B8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.61209	100.00000	8.59123				0.00	0	0
<b>Total HM1B9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.13581	100.00000	9.11368				0.00	0	0
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.13581	100.00000	9.11368				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	9.80918	100.00000	9.78542				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	9.80918	100.00000	9.78542				0.00	0	0
<b>Total HM1D5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For HM1D5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1E4 On 19/07/2048 Spot Bond			100.00000	10.63218	100.00000	10.60642				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>
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>
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1G2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.62102				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	104.63500	10.00000	104.60800				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			8.02000	104.25776	8.02000	104.23500				0.00	0	0
<b>Total HPF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For HPF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.60066				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	101.51559				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	100.02701				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	99.89481				0.00	0	0
<b>Total HPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			8.80500	107.34202	8.80500	107.31690				0.00	0	5,179,175,200
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,179,175,200</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>5,179,175,200</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	19.34494	100.00000	19.30236				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			2.82000	117.29520	2.82000	282.14634				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>
HWAY2 On 07/12/2024 Spot Bond			2.53000	121.74068	2.53000	292.84198				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	100.57812	2.79000	100.43743				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			10.43500	94.84247	10.43500	94.81626				0.00	0	2,970,000,000
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,970,000,000</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>2,970,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.48322	100.00000	13.45354				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			10.43000	94.69550	10.43000	94.66934				0.00	0	3,000,000,000
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</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 HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.48319	100.00000	13.45351			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	100.02265			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	100.70893			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	17.53027	100.00000	17.48686			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	104.63500	10.00000	104.60800			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			2.15000	127.38958	2.15000	127.36222		6,020,000,000,000.00	2,800,000,000	74,168,000,000	
<b>Total I2025 SPOT</b>								<b>6,020,000,000,000.00</b>	<b>2,800,000,000</b>	<b>74,168,000,000</b>	
<b>Total For I2025</b>								<b>6,020,000,000,000.00</b>	<b>2,800,000,000</b>	<b>74,168,000,000</b>	
I2029 On 31/03/2029 Spot Bond			2.16500	99.47663	2.16500	99.45516		135,991,877,000,000.00	62,813,800,000	30,606,900,000	
<b>Total I2029 SPOT</b>								<b>135,991,877,000,000.00</b>	<b>62,813,800,000</b>	<b>30,606,900,000</b>	
<b>Total For I2029</b>								<b>135,991,877,000,000.00</b>	<b>62,813,800,000</b>	<b>30,606,900,000</b>	
I2033 On 28/02/2033 Spot Bond			2.16000	105.37444	2.16000	105.35167		116,618,400,000,000.00	53,990,000,000	59,399,926,500	
<b>Total I2033 SPOT</b>								<b>116,618,400,000,000.00</b>	<b>53,990,000,000</b>	<b>59,399,926,500</b>	
<b>Total For I2033</b>								<b>116,618,400,000,000.00</b>	<b>53,990,000,000</b>	<b>59,399,926,500</b>	
I2038 On 31/01/2038 Spot Bond			2.16000	130.87670	2.16000	130.84855		14,774,400,000,000.00	6,840,000,000	170,378,292,000	
<b>Total I2038 SPOT</b>								<b>14,774,400,000,000.00</b>	<b>6,840,000,000</b>	<b>170,378,292,000</b>	
<b>Total For I2038</b>								<b>14,774,400,000,000.00</b>	<b>6,840,000,000</b>	<b>170,378,292,000</b>	
I2046 On 31/03/2046 Spot Bond			2.14000	130.54584	2.14000	130.51778		393,160,800,000,000.00	183,720,000,000	247,195,627,600	
<b>Total I2046 SPOT</b>								<b>393,160,800,000,000.00</b>	<b>183,720,000,000</b>	<b>247,195,627,600</b>	
<b>Total For I2046</b>								<b>393,160,800,000,000.00</b>	<b>183,720,000,000</b>	<b>247,195,627,600</b>	
I2050 On 31/12/2050 Spot Bond			2.18000	137.40084	2.18000	137.37109		24,219,800,000,000.00	11,110,000,000	83,704,135,631	
<b>Total I2050 SPOT</b>								<b>24,219,800,000,000.00</b>	<b>11,110,000,000</b>	<b>83,704,135,631</b>	
<b>Total For I2050</b>								<b>24,219,800,000,000.00</b>	<b>11,110,000,000</b>	<b>83,704,135,631</b>	
IBL22 On 15/03/2018 Spot Bond			8.67000	104.84818	8.67000	104.82360		0.00	0	0	
<b>Total IBL22 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL34 On 31/01/2017 Spot Bond			5.40000	99.80804	5.40000	143.16855			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			2.75500	101.25388	2.75500	143.14884			0.00	0	0
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.47560			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			8.79000	102.54987	8.79000	102.52564		840,324,000,000.00		95,600,000	47,800,000
<b>Total IBL39 SPOT</b>								<b>840,324,000,000.00</b>		<b>95,600,000</b>	<b>47,800,000</b>
<b>Total For IBL39</b>								<b>840,324,000,000.00</b>		<b>95,600,000</b>	<b>47,800,000</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.05414			0.00	0	200,000,000
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.63500	10.00000	104.60800			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			9.25000	98.44673	9.25000	98.42228			0.00	0	0
<b>Total IBL45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			9.58500	94.10759	9.58500	94.08326			0.00	0	925,400,000
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>925,400,000</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>925,400,000</b>
IBL49 On 02/04/2018 Spot Bond			9.18000	100.09891	9.18000	100.07423			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	102.15470	7.34000	102.13447			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			9.57500	102.77254	9.57500	102.74642			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	101.33235			0.00	0	0
<b>Total IBL53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL55 On 31/07/2018 Spot Bond			9.03000	102.47062	9.03000	102.44603				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	101.98890				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	101.46127				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			8.44000	103.63693	8.44000	103.61312				0.00	0	0
<b>Total IBL58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL59 On 17/02/2019 Spot Bond			8.99000	104.24963	8.99000	104.22473				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			10.09500	105.07003	10.09500	105.04191				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	101.16340				0.00	0	0
<b>Total IBL61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	99.90264				0.00	160,000,000	40,000,000
<b>Total IBL62 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
<b>Total For IBL62</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.88514				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	101.27866				0.00	0	0
<b>Total IBL64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.87147				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	100.81775				0.00	0	0
<b>Total IBL66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL67 On 31/01/2022 Spot Bond			3.48500	138.45256	3.48500	138.41784				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	100.59530				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	31.91676	100.00000	31.83945				0.00	0	0
<b>Total IBL69U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL69U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.53100				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	101.42276				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				106.39882	0.00000	101.83044				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	101.32151				0.00	0	0
<b>Total IBL77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			10.14500	100.99445	10.14500	100.96685				0.00	0	0
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL79 On 27/01/2019 Spot Bond			8.82000	101.90576	8.82000	106.87015				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	25.08251	100.00000	25.02174				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	13.06229	100.00000	13.03065				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	101.94024				0.00	0	0
<b>Total IBL82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	100.64475				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	23.34775	100.00000	23.29119				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	101.40732				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	101.45369				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			9.12000	102.86488	9.12000	102.83954				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			9.51500	104.46275	9.51500	104.43594				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	14.44062	100.00000	14.40831				0.00	0	0
<b>Total IBL88/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	101.18846				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	24.37763	100.00000	24.31858				0.00	0	0
<b>Total IBL90U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL90U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.13184				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	100.02248				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	101.16629				0.00	0	0
<b>Total IBL93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.29946				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	100.91046				0.00	0	0
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	100.66428				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	100.34398				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	100.35933				0.00	0	0
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL99 On 21/10/2019 Spot Bond			8.99000	102.19977	8.99000	102.17508				0.00	0	0
<b>Total IBL99 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL99</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.03526	100.00000	0.03518				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	99.62573				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			9.83500	97.38699	9.83500	97.36131				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	101.24723				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	101.21219				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			10.54000	96.22700	10.54000	96.19971				0.00	0	0
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IDCG06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.57452			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			11.38500	101.27454	11.38500	101.23166			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	101.07139			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	101.08635			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			10.64000	102.24371	10.64000	102.21459		3,404,800,000,000.00	320,000,000	160,000,000	
<b>Total IDCG11 SPOT</b>								<b>3,404,800,000,000.00</b>	<b>320,000,000</b>	<b>160,000,000</b>	
<b>Total For IDCG11</b>								<b>3,404,800,000,000.00</b>	<b>320,000,000</b>	<b>160,000,000</b>	
IDCP03 On 31/01/2017 Spot Bond			5.00000	102.31779	5.00000	102.30380		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	101.24229	5.00000	101.22855		0.00	0	0	
<b>Total IDCP04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCP04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.38807	4.00000	101.37698		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	101.01703	4.00000	101.00604		0.00	0	0	
<b>Total IDCP06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCP06</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			8.94000	99.69138	8.94000	99.66743		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			8.22500	104.18877	8.22500	104.16570		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	7.95905	100.00000	7.93934		0.00	0	0	
<b>Total IKH1D SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IKH1D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN269U On 25/07/2017 Spot Bond			100.00000	62.92256	100.00000	62.77013				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	64.60962	100.00000	64.45311				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	4.80456	100.00000	4.79544				0.00	0	0
<b>Total IN276U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	10.51394	100.00000	10.48791				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	17.36881	100.00000	17.32674				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	19.99841	100.00000	19.94888				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	8.66425	100.00000	8.64498				0.00	0	0
<b>Total IN289U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN289U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN306U On 24/06/2020 Spot Bond			100.00000	13.88470	100.00000	13.85031				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	30.81710	100.00000	30.74078				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>
IN318U On 25/06/2017 Spot Bond			100.00000	72.39597	100.00000	72.25781				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	72.92614	100.00000	72.78931				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	91.50604	100.00000	91.28176				0.00	0	0
<b>Total IN324U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IN324U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	12.94226	100.00000	12.91091				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	12.89377	100.00000	12.86184				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	82.52072	100.00000	82.33976				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	18.41360	100.00000	18.36800				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	9.60384	100.00000	9.58006				0.00	0	0
<b>Total IN332U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN332U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN333U On 28/02/2017 Spot Bond			100.00000	93.45618	100.00000	93.22656				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	13.07667	100.00000	13.04429				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	62.39846	100.00000	62.24394				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	43.61732	100.00000	43.50931				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	10.00041	100.00000	9.97086				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	0.00004	100.00000	0.00004				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		100.00000	0.00000				0.00	0	0
<b>Total IN344U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IN344U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN345U On 31/01/2030 Spot Bond			100.00000	11.19820	100.00000	11.13861				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	38.87772	100.00000	38.78145				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	11.20449	100.00000	11.17955				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>
IN351U On 04/07/2017 Spot Bond			100.00000	80.09168	100.00000	79.86086				0.00	0	0
<b>Total IN351U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN351U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.71793				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	100.86713				0.00	0	0
<b>Total ING138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	101.88915	6.50000	101.87125				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	84.54965				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	104.63500	10.00000	104.60800				0.00	0	0
<b>Total ING211/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.70382				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	102.32050				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	93.18399				0.00	0	0
<b>Total ING335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.04448				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	99.91407				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	102.15748				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			12.07500	107.71293	12.07500	107.67861				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	104.63500	10.00000	104.60800				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	100.09199				0.00	0	0
<b>Total IPF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF06 On 13/04/2017 Spot Bond			8.92000	102.27547	8.92000	102.25099				0.00	0	0
<b>Total IPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.42952				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	100.34751				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	100.35212				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	28.36382	100.00000	28.29358				0.00	0	0
<b>Total IPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.02273				0.00	0	0
<b>Total IPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IPF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.08072				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	100.71624				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	100.73581				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	100.74755				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	100.64808				0.00	0	0
<b>Total IPF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.65508				0.00	0	0
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	100.66209				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	101.62369				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			9.90500	99.65249	9.90500	99.62589				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	101.40739				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			8.72000	103.69703	8.72000	103.67258				0.00	0	0
<b>Total IPL6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	64.10172	100.00000	63.95828				0.00	0	0
<b>Total IPL6/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 IPL6/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.29468			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/JIF On 05/04/2018 Spot Bond			100.00000	39.99187	100.00000	39.89284			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	100.40980			0.00	0	20,000,000
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	11.85573	100.00000	11.82638			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	101.17137			0.00	0	0
<b>Total IPL9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.19739			0.00	0	0
<b>Total IV015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	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			3.84500	96.30738	3.84500	136.15170			0.00	0	0
<b>Total IV017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	101.27724	2.75000	101.26972			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			4.03000	154.27097	4.03000	154.22990			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	100.38207			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	100.16137			0.00	0	0
<b>Total IV023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.31818				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	99.15717				0.00	0	60,000,000
<b>Total IV025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For IV025</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.12929				0.00	0	0
<b>Total IV026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV030 On 31/01/2025 Spot Bond			4.15000	109.25600	4.15000	110.18045				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			4.15000	109.16491	4.15000	110.18045				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	101.02747				0.00	0	0
<b>Total IV031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.60353				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	102.13928				0.00	0	0
<b>Total IV033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV034 On 11/02/2021 Spot Bond			11.77500	107.59668	11.77500	107.56323				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	100.26502				0.00	0	50,000,000
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	99.81952				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	100.80094				0.00	0	0
<b>Total IV038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IV038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV039 On 31/01/2022 Spot Bond			4.93500	132.04340	4.93500	129.36142			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	100.60823			0.00	0	38,800,000
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>38,800,000</b>
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>	<b>38,800,000</b>
IV041 On 29/09/2021 Spot Bond			12.12500	103.08585	12.12500	103.05234			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	101.91968			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			12.01500	104.71925	12.01500	103.67146			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	33.09459	100.00000	33.01264			0.00	0	0
<b>Total IV057U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV057U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			10.78000	106.40474	10.78000	106.37388		1,653,652,000,000.00		153,400,000	76,700,000
<b>Total IV08 SPOT</b>								<b>1,653,652,000,000.00</b>		<b>153,400,000</b>	<b>76,700,000</b>
<b>Total For IV08</b>								<b>1,653,652,000,000.00</b>		<b>153,400,000</b>	<b>76,700,000</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	103.27297			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	1.65410	100.00000	1.65096			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			4.13000	152.83063	4.13000	152.78954			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>
IVA656 On 19/01/2017 Spot Bond			100.00000	99.72678	100.00000	99.45504			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			7.65000	99.54102	7.65000	99.41657			0.00	0	0
<b>Total IVA659 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVA659</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA660 On 16/02/2017 Spot Bond			7.75000	99.38801	7.75000	99.26233				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			7.75000	99.09525	7.75000	98.97030				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			7.75000	98.94951	7.75000	98.82493				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			7.75000	98.80420	7.75000	98.67999				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>
IVA665 On 23/03/2017 Spot Bond			7.85000	98.64225	7.85000	98.51685				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>
IVA667 On 06/04/2017 Spot Bond			7.85000	98.35014	7.85000	98.22548				0.00	0	0
<b>Total IVA667 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA667</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA668 On 13/04/2017 Spot Bond			7.85000	98.20474	7.85000	98.08044				0.00	0	0
<b>Total IVA668 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA668</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	104.63500	10.00000	104.60800				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	101.17285				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	99.92803				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	100.02337				0.00	0	0
<b>Total IVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.02695				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	100.35419				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	99.84407				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	100.44830				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	100.45797				0.00	0	0
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	95.29652				0.00	0	0
<b>Total IVC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			9.59000	99.39831	9.59000	99.37259				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	21.33070	100.00000	21.28297				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	21.24705	100.00000	21.19444				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			9.64500	98.79142	9.64500	98.76613				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	101.94597				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	100.17211				0.00	0	0
<b>Total IVC046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.83258				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	101.46134				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	101.09905				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	101.91774				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	101.72940				0.00	0	0
<b>Total IVC053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.52095				0.00	0	0
<b>Total IVC055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.00000				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	101.97839				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	100.36337				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	101.90027				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	100.84870				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	100.93640				0.00	0	0
<b>Total IVC065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVC065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC066 On 18/09/2017 Spot Bond			100.00000	60.01120	100.00000	59.86258				0.00	0	0
<b>Total IVC066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	101.82842				0.00	0	237,200,000
<b>Total IVC067 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>237,200,000</b>
<b>Total For IVC067</b>										<b>0.00</b>	<b>0</b>	<b>237,200,000</b>
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	99.92686				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	99.85220				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	101.87917				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	101.42360				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	101.42360				0.00	0	0
<b>Total IVC079 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC079</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.02442				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	13.52198	100.00000	13.48849				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	102.07401				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	101.56134				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	100.16350				0.00	0	0
<b>Total IVC087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVC087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC088 On 12/04/2019 Spot Bond				100.00000	0.00000	100.01648				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	101.82921				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	101.86117				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	101.42700				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	101.36834				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			10.49500	102.39337	10.49500	102.36460				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	100.91116				0.00	0	0
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC098 On 14/06/2018 Spot Bond			8.99000	100.82142	8.99000	100.79706				0.00	0	0
<b>Total IVC098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68U On 07/12/2021 Spot Bond			100.00000	3.38446	100.00000	3.37804				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	41.49427	100.00000	41.39151				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	29.80286	100.00000	29.72906				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	4.89202	100.00000	4.88274				0.00	0	0
<b>Total IVC80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVC80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC84U On 01/08/2022 Spot Bond			100.00000	2.15787	100.00000	2.15378				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	2.11326	100.00000	2.10925				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	1.79144	100.00000	1.78804				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	3.41675	100.00000	3.41026				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	1.70837	100.00000	1.70513				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	1.66988	100.00000	1.66671				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	102.27629				0.00	0	0
<b>Total JAS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	101.08218				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	100.91339				0.00	0	0
<b>Total KAP002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.09477				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	100.47855				0.00	0	0
<b>Total KAP005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For KAP005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP005 On 29/06/2021 Spot Bond				100.00000	0.00000	100.50652				0.00	0	0
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP006 On 26/10/2021 Spot Bond			10.04500	103.00942	10.04500	102.98169				0.00	0	0
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP007 On 28/11/2019 Spot Bond				100.00000	0.00000	101.29757				0.00	0	85,400,000
<b>Total KAP008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>85,400,000</b>
<b>Total For KAP008</b>										<b>0.00</b>	<b>0</b>	<b>85,400,000</b>
KAP041 On 01/07/2019 Spot Bond			100.00000	23.01206	100.00000	22.95508				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	103.66332				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	102.25821				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	102.19067				0.00	0	0
<b>Total KSB009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			9.09000	132.81920	9.09000	132.78658				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	100.52825				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	100.98501				0.00	0	0
<b>Total LBK06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.45556				0.00	0	0
<b>Total LBK07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	102.81796				0.00	0	0
<b>Total LBK08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For LBK08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08/ On 30/10/2019 Spot Bond			100.00000	20.64001	100.00000	20.59000				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			10.25500	99.79116	10.25500	99.76360				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	101.33251	9.62000	101.30622				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	103.83339	9.71000	103.80664				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	100.71642				0.00	0	0
<b>Total LBK13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK14L On 31/03/2018 Spot Bond			100.00000	40.68405	100.00000	40.58331				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	100.04091				0.00	0	0
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	101.24419				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			8.92000	102.60211	8.92000	102.57779				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			9.57000	100.07396	9.57000	100.04827				0.00	0	0
<b>Total LGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			10.13000	101.06176	10.13000	101.03463				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	100.98332				0.00	0	10,000,000
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For LGL05</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
LGL06 On 04/10/2022 Spot Bond			10.24500	102.74837	10.24500	102.72018			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	100.34666			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	102.26167			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			13.32000	102.34245	13.32000	102.12395			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			14.15500	102.83946	14.15500	102.60660			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	100.94732			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	101.29724			0.00	0	0
<b>Total LHL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.76662			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	101.29417			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	101.37096			0.00	0	0
<b>Total LRFB2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	101.45464			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	101.59881			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	99.82658			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	99.56276			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	101.53856			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	100.00000			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>
MAQ09 On 13/03/2017 Spot Bond				100.00000	0.00000	98.74891			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	100.83411			0.00	0	0
<b>Total MAQ093 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ093</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ09 On 13/02/2017 Spot Bond			100.00000	93.35038	100.00000	93.11224		000,000,000,000,000.00	60,000,000,000	30,000,000,000	
<b>Total MAQ094 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>60,000,000,000</b>	<b>30,000,000,000</b>	
<b>Total For MAQ094</b>								<b>10,000,000,000,000.00</b>	<b>60,000,000,000</b>	<b>30,000,000,000</b>	
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.92876			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	102.94675			0.00	0	0
<b>Total MAQ0A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	88.63795				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	88.02569				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	102.83808				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	100.63539				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	100.61592				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	100.56352				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	100.52564				0.00	0	0
<b>Total MBF030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03I On 17/04/2017 Spot Bond				100.00000	0.00000	100.07089				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>
MBF04I On 07/08/2017 Spot Bond				100.00000	0.00000	101.76936				0.00	1,720,000,000	1,530,000,000
<b>Total MBF042 SPOT</b>										<b>0.00</b>	<b>1,720,000,000</b>	<b>1,530,000,000</b>
<b>Total For MBF042</b>										<b>0.00</b>	<b>1,720,000,000</b>	<b>1,530,000,000</b>
MBF04I On 13/04/2018 Spot Bond				100.00000	0.00000	100.08872				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>
MBF04I On 17/08/2018 Spot Bond				100.00000	0.00000	101.67440				0.00	0	0
<b>Total MBF046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04I On 07/06/2019 Spot Bond				100.00000	0.00000	100.76030				0.00	0	0
<b>Total MBF047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.68087				0.00	0	0
<b>Total MBF048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 14/03/2019 Spot Bond				100.00000	0.00000	100.72152				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	101.51607				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	101.86855				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	24.44296	100.00000	24.38374				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	100.46070				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	100.48751				0.00	0	116,900,000
<b>Total MBF053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>116,900,000</b>
<b>Total For MBF053</b>										<b>0.00</b>	<b>0</b>	<b>116,900,000</b>
MBLSA On 30/10/2017 Spot Bond			2.30000	98.24012	2.30000	97.32847				0.00	0	0
<b>Total MBLSA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBLSA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	94.88999				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>
MBP03: On 12/09/2019 Spot Bond				100.00000	0.00000	100.88145				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	82.54723	100.00000	82.36173				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	65.62104	100.00000	65.46208				0.00	0	0
<b>Total MBP30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MBP30U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP31 On 24/10/2017 Spot Bond			100.00000	65.65298	100.00000	65.49393			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	64.71866	100.00000	64.56188			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	92.40506	100.00000	92.17172			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	101.83949			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			9.22000	101.94067	9.22000	101.91544			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	104.39730	8.00000	104.37481			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			9.27000	101.57589	9.27000	101.55061		513,558,000,000.00		55,400,000	27,700,000
<b>Total MBSA02 SPOT</b>								<b>513,558,000,000.00</b>		<b>55,400,000</b>	<b>27,700,000</b>
<b>Total For MBSA02</b>								<b>513,558,000,000.00</b>		<b>55,400,000</b>	<b>27,700,000</b>
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.28994	8.91000	102.26544			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	100.16653			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	100.17268			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			9.24000	100.50437	9.24000	100.47929			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>
MEFSB On 05/01/2022 Spot Bond			9.90000	100.77482	9.90000	100.74792			0.00	0	0
<b>Total MEFSA6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.67155			0.00	0	0
<b>Total MFS1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			9.95500	101.50296	9.95500	101.33675			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>
MIL02 On 31/05/2017 Spot Bond			9.53000	100.88906	9.53000	100.86360			0.00	0	0
<b>Total MIL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.92801			0.00	0	0
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			9.77500	105.12272	9.77500	104.33832			0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.68943			0.00	0	0
<b>Total MMIG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2030 Spot Bond			11.74000	101.91259	11.74000	102.49384			0.00	0	0
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2017 Spot Bond			11.12500	104.53280	11.12500	103.56597			0.00	0	1,060,000,000
<b>Total MMIG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,060,000,000</b>
<b>Total For MMIG05</b>									<b>0.00</b>	<b>0</b>	<b>1,060,000,000</b>
MQB02 On 31/05/2017 Spot Bond			9.23000	100.85063	9.23000	100.82597			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			9.23000	100.58819	9.23000	100.56384		490,113,000,000.00		53,100,000	17,700,000
<b>Total MTN04 SPOT</b>								<b>490,113,000,000.00</b>		<b>53,100,000</b>	<b>17,700,000</b>
<b>Total For MTN04</b>								<b>490,113,000,000.00</b>		<b>53,100,000</b>	<b>17,700,000</b>
MTN06 On 22/03/2017 Spot Bond			100.00000	93.08352	100.00000	92.86655			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	87.09962	100.00000	86.89659			0.00	0	0
<b>Total MTN07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For MTN07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 19/04/2019 Spot Bond			100.00000	24.32636	100.00000	24.26744				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	26.78827	100.00000	26.72866				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	101.30768				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	10.29271	100.89771	10.26758				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	10.40532	100.61875	10.37998				0.00	0	0
<b>Total N4A302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A405 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A408 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total N4A411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.68288			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	100.69043			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	100.77266			0.00	0	0
<b>Total N5D23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5D23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	110.48568			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	11.66965	100.00000	11.64076			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	12.47252	100.00000	12.44163			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			10.19500	92.99182	10.19500	92.96628			0.00	0	0
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM02 On 29/06/2020 Spot Bond			9.72500	100.14314	9.72500	100.11703		3,403,750,000,000.00		350,000,000	385,000,000
<b>Total NAM02 SPOT</b>								<b>3,403,750,000,000.00</b>		<b>350,000,000</b>	<b>385,000,000</b>
<b>Total For NAM02</b>								<b>3,403,750,000,000.00</b>		<b>350,000,000</b>	<b>385,000,000</b>
NAM03 On 01/08/2023 Spot Bond			10.04500	104.70921	10.04500	104.68133			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			10.49000	104.96441	10.49000	104.93525			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			9.44000	99.58614	9.44000	99.56077			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			9.78500	101.75153	9.78500	101.72469			0.00	0	0
<b>Total NBK12A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12, On 19/03/2021 Spot Bond			9.38000	103.11142	9.38000	103.08532			0.00	0	0
<b>Total NBK12A/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13, On 19/03/2024 Spot Bond			9.79500	102.89728	9.79500	102.87010			0.00	0	0
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.43509			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			9.58500	99.64853	9.58500	99.52890			0.00	0	210,000,000
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
NBK15, On 11/02/2022 Spot Bond			9.82500	99.75602	9.82500	99.73002			0.00	0	0
<b>Total NBK15A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.50328			0.00	0	0
<b>Total NBK15B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16, On 12/02/2025 Spot Bond			10.70000	97.36724	10.70000	97.33966			0.00	0	870,000,000
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>870,000,000</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	<b>870,000,000</b>
NBK17, On 22/04/2026 Spot Bond			10.87000	97.08555	10.87000	97.05732			0.00	0	1,230,000,000
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,230,000,000</b>
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	<b>1,230,000,000</b>
NBK18, On 01/06/2020 Spot Bond			9.58500	100.28309	9.58500	100.25729			0.00	0	0
<b>Total NBK18A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.61624			0.00	120,000,000	30,000,000
<b>Total NBK18B SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For NBK18B</b>									<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
NBK19, On 01/06/2022 Spot Bond			9.97500	99.88169	9.97500	99.85498			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	100.52563			0.00	0	0
<b>Total NBK19B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NBK19B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 26/06/2017 Spot Bond			100.00000	86.04970	100.00000	85.84864			0.00	0	0
<b>Total NBK19B/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19B/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20J On 01/06/2026 Spot Bond			10.59000	99.99448	10.59000	99.96614			0.00	0	0
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.50341			0.00	0	70,000,000
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
NBK21J On 21/07/2027 Spot Bond			11.14000	96.80299	11.14000	96.77448			0.00	0	30,000,000
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.76422			0.00	0	0
<b>Total NBK21B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22J On 19/11/2022 Spot Bond			9.41000	104.55559	9.41000	104.52903			0.00	0	0
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.44636			0.00	0	0
<b>Total NBK22B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23J On 19/11/2025 Spot Bond			10.79000	101.15143	10.79000	101.12206			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	101.42413			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>
NBK24J On 19/11/2027 Spot Bond			11.04000	101.12578	11.04000	101.09577			0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.64735			0.00	0	0
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25J On 17/02/2023 Spot Bond			10.03500	107.23762	10.03500	107.20910			0.00	0	0
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.59735			0.00	0	30,000,000
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
NBK26I On 10/05/2023 Spot Bond			100.00000	13.00088	100.00000	12.97179			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	99.85360			0.00	0	10,000,000
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NBK27I On 10/05/2026 Spot Bond			10.13000	108.14897	10.13000	108.11945			0.00	0	600,000,000
<b>Total NBK27A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For NBK27A</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.14237			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>
NBK28I On 02/08/2023 Spot Bond			10.04500	104.42284	10.04500	104.39503			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	101.40722			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>
NBK29I On 31/07/2026 Spot Bond			10.49000	104.92540	10.49000	104.74872			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	101.44481			0.00	0	0
<b>Total NBK29B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK29B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.52068			0.00	60,000,000	20,000,000
<b>Total NBK30B SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
<b>Total For NBK30B</b>									<b>0.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	101.42475			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	101.22101			0.00	0	0
<b>Total NBK32B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NBK32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	101.96477				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	101.71866				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	101.75568				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	101.80179				0.00	0	0
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	101.88040				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	101.90783				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			9.12000	109.31445	9.12000	109.28752				0.00	0	0
<b>Total NBK3A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK3A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	25.70700	100.00000	25.64947				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			11.26500	43.60600	11.26500	43.52955				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	102.05272				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	99.95104				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	101.60934				0.00	0	0
<b>Total NCLN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NCLN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.69608				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	100.40917				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	101.83130				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	100.72810				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	9.39311	100.00000	9.36985				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.39311	100.00000	9.36985				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			10.43500	104.61959	10.43500	104.59019				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	100.72432				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.47000	103.54648	10.47000	103.51729				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	100.72810				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 20/03/2017 Spot Bond				100.00000	0.00000	100.66633				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	100.73403				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	100.74157				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.14327				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	100.19615				0.00	0	0
<b>Total NCLN93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.63338				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	100.19620				0.00	0	0
<b>Total NCLN95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED01 On 22/12/2021 Spot Bond			100.00000	13.51028	100.00000	13.47682				0.00	0	0
<b>Total NED01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	102.33314				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	100.50479				0.00	0	0
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2024 Spot Bond			10.79000	101.42710	10.79000	102.29749				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	98.36424				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	100.02634				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	100.02601				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	100.41990				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 NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NED20 On 01/07/2020 Spot Bond			11.50500	99.91810	11.50500	99.88722				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	100.23928				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	111.66900	9.44500	111.64054				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	102.24906				0.00	0	70,000,000
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	101.98085				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	100.81572				0.00	0	1,102,500,000
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,102,500,000</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>1,102,500,000</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	104.63500	10.00000	104.60800				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	102.44737	13.50000	102.41041				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	101.03091				0.00	0	0
<b>Total NHM003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			3.01000	104.97692	3.01000	119.62809				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	204.53656	3.45000	204.48526				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			3.40000	116.32542	3.40000	116.29654				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			3.62000	160.34338	3.62000	160.30244				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			3.69000	159.79556	3.69000	159.24633				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			9.00500	105.53973	9.00500	105.51446				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	84.40343	100.00000	84.21203				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			9.63500	103.72815	9.63500	103.71248				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.31219				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	101.28936				0.00	200,000,000	50,000,000
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.65785				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	101.23513				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	101.16250				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NQ1A22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			9.83500	103.75224	9.83500	103.73229				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	101.33503				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	101.31982				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	101.42166				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			10.03500	103.77635	10.03500	103.75212				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	101.35025				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	101.35787				0.00	0	0
<b>Total NQ1C16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.48704				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.63899				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	101.38069				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	101.41020				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			9.11000	106.89950	9.11000	106.87334				0.00	0	2,403,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NRA018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,403,300,000</b>
<b>Total For NRA018</b>										<b>0.00</b>	<b>0</b>	<b>2,403,300,000</b>
NRA02: On 31/10/2022 Spot Bond			9.82500	113.14355	9.82500	113.11358				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			2.67000	179.00105	2.67000	178.95995				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			11.42000	106.93778	11.42000	106.90516				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	13.66879	100.00000	13.63837				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	100.87565				0.00	0	500,000,000
<b>Total NTC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NTC16</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.24395				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	101.13243				0.00	0	0
<b>Total NTC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	99.76171				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	101.39022				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	101.70138				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	22.39705	100.00000	22.34279				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	101.44658				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total OML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML03 On 27/11/2019 Spot Bond			10.15500	99.12201	10.15500	99.09489				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	100.91213				0.00	0	0
<b>Total OML04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML05 On 19/03/2025 Spot Bond			10.30500	100.27449	10.30500	101.76581				0.00	0	1,500,000,000
<b>Total OML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML05</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML06 On 19/03/2022 Spot Bond			10.97500	100.88741	10.97500	100.85764				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			11.59000	100.33202	11.59000	100.30080				0.00	0	970,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>970,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>970,000,000</b>
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.21215				0.00	0	0
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML09 On 14/09/2022 Spot Bond			10.96500	103.49450	10.96500	103.46399				0.00	0	1,000,000,000
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML10 On 14/09/2025 Spot Bond			11.59000	102.62711	11.59000	102.59518				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	104.63500	10.00000	104.60800				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	100.99241				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	100.92846				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	101.03419				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.98675			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	101.57108			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	101.08772			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>
PPC001 On 31/12/2018 Spot Bond				100.00000	0.00000	96.11820			0.00	0	0
<b>Total PPC002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC001 On 31/10/2019 Spot Bond				100.00000	0.00000	98.26377			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>
PPC001 On 30/06/2021 Spot Bond			10.01500	99.78758	10.01500	99.76947			0.00	0	0
<b>Total PPC004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total PRE1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	102.09968			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	102.00746			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	102.20008			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	102.24486			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			8.63000	113.09239	8.69000	112.64040		424,550,820,088,000.00	2,134,942,157,600	1,432,313,771,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R186 SPOT</b>									<b>24,550,820,088,000.00</b>	<b>134,942,157,600</b>	<b>432,313,771,900</b>
<b>Total For R186</b>									<b>24,550,820,088,000.00</b>	<b>134,942,157,600</b>	<b>432,313,771,900</b>
R197 On 07/12/2023 Spot Bond			2.17000	293.10147	2.17000	293.03816			86,800,000,000.00	40,000,000	29,639,000,000
<b>Total R197 SPOT</b>									<b>86,800,000,000.00</b>	<b>40,000,000</b>	<b>29,639,000,000</b>
<b>Total For R197</b>									<b>86,800,000,000.00</b>	<b>40,000,000</b>	<b>29,639,000,000</b>
R202 On 07/12/2033 Spot Bond			2.15000	241.87352	2.15000	241.82139			297,191,920,000,000.00	138,228,800,000	180,428,640,000
<b>Total R202 SPOT</b>									<b>17,191,920,000,000.00</b>	<b>138,228,800,000</b>	<b>180,428,640,000</b>
<b>Total For R202</b>									<b>17,191,920,000,000.00</b>	<b>138,228,800,000</b>	<b>180,428,640,000</b>
R2023 On 28/02/2023 Spot Bond			8.32500	100.27146	8.39500	99.92474			390,482,125,000,000.00	287,145,000,000	624,140,100,000
<b>Total R2023 SPOT</b>									<b>10,482,125,000,000.00</b>	<b>287,145,000,000</b>	<b>624,140,100,000</b>
<b>Total For R2023</b>									<b>10,482,125,000,000.00</b>	<b>287,145,000,000</b>	<b>624,140,100,000</b>
R203 On 15/09/2017 Spot Bond			7.69000	103.18310	7.67000	103.17427			0.00	0	474,625,660,000
<b>Total R203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>474,625,660,000</b>
<b>Total For R203</b>									<b>0.00</b>	<b>0</b>	<b>474,625,660,000</b>
R2030 On 31/01/2030 Spot Bond			9.12000	95.27097	9.12000	95.24788			160,447,040,000,000.00	127,242,000,000	624,790,854,200
<b>Total R2030 SPOT</b>									<b>10,447,040,000,000.00</b>	<b>127,242,000,000</b>	<b>624,790,854,200</b>
<b>Total For R2030</b>									<b>10,447,040,000,000.00</b>	<b>127,242,000,000</b>	<b>624,790,854,200</b>
R2032 On 31/03/2032 Spot Bond			9.25000	94.39542	9.25000	94.37198			826,505,000,000,000.00	197,460,000,000	369,409,677,900
<b>Total R2032 SPOT</b>									<b>16,505,000,000,000.00</b>	<b>197,460,000,000</b>	<b>369,409,677,900</b>
<b>Total For R2032</b>									<b>16,505,000,000,000.00</b>	<b>197,460,000,000</b>	<b>369,409,677,900</b>
R2035 On 28/02/2035 Spot Bond			9.37000	99.13745	9.37000	99.11237			260,413,310,000,000.00	347,963,000,000	518,128,651,900
<b>Total R2035 SPOT</b>									<b>10,413,310,000,000.00</b>	<b>347,963,000,000</b>	<b>518,128,651,900</b>
<b>Total For R2035</b>									<b>10,413,310,000,000.00</b>	<b>347,963,000,000</b>	<b>518,128,651,900</b>
R2037 On 31/01/2037 Spot Bond			9.43000	95.63780	9.43000	95.61386			976,103,650,000,000.00	209,555,000,000	830,271,200,000
<b>Total R2037 SPOT</b>									<b>16,103,650,000,000.00</b>	<b>209,555,000,000</b>	<b>330,271,200,000</b>
<b>Total For R2037</b>									<b>16,103,650,000,000.00</b>	<b>209,555,000,000</b>	<b>330,271,200,000</b>
R204 On 21/12/2018 Spot Bond			7.78000	100.99153	7.82000	100.89988			126,266,220,000,000.00	273,299,000,000	508,945,900,000
<b>Total R204 SPOT</b>									<b>16,266,220,000,000.00</b>	<b>273,299,000,000</b>	<b>508,945,900,000</b>
<b>Total For R204</b>									<b>16,266,220,000,000.00</b>	<b>273,299,000,000</b>	<b>508,945,900,000</b>
R2040 On 31/01/2040 Spot Bond			9.44500	100.02593	9.44500	100.00085			573,453,175,000,000.00	60,715,000,000	253,970,379,400
<b>Total R2040 SPOT</b>									<b>13,453,175,000,000.00</b>	<b>60,715,000,000</b>	<b>253,970,379,400</b>
<b>Total For R2040</b>									<b>13,453,175,000,000.00</b>	<b>60,715,000,000</b>	<b>253,970,379,400</b>
R2044 On 31/01/2044 Spot Bond			9.45000	97.26210	9.45000	97.23769			543,611,250,000,000.00	57,525,000,000	547,359,078,554
<b>Total R2044 SPOT</b>									<b>13,611,250,000,000.00</b>	<b>57,525,000,000</b>	<b>547,359,078,554</b>
<b>Total For R2044</b>									<b>13,611,250,000,000.00</b>	<b>57,525,000,000</b>	<b>547,359,078,554</b>
R2048 On 28/02/2048 Spot Bond			9.44500	96.42447	9.44500	96.39989			163,453,990,000,000.00	123,182,000,000	1,477,717,433,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2048 SPOT</b>									<b>3,453,990,000,000.00</b>	<b>123,182,000,000</b>	<b>477,717,433,900</b>
<b>Total For R2048</b>									<b>3,453,990,000,000.00</b>	<b>123,182,000,000</b>	<b>477,717,433,900</b>
R207 On 15/01/2020 Spot Bond			7.92000	98.30485	7.95500	98.19311			324,082,400,000,000.00	545,970,000,000	631,027,300,000
<b>Total R207 SPOT</b>									<b>4,082,400,000,000.00</b>	<b>545,970,000,000</b>	<b>631,027,300,000</b>
<b>Total For R207</b>									<b>4,082,400,000,000.00</b>	<b>545,970,000,000</b>	<b>631,027,300,000</b>
R208 On 31/03/2021 Spot Bond			8.02000	97.57198	8.07500	97.36338			237,943,086,224,000.00	528,421,831,200	786,212,900,000
<b>Total R208 SPOT</b>									<b>7,943,086,224,000.00</b>	<b>528,421,831,200</b>	<b>786,212,900,000</b>
<b>Total For R208</b>									<b>7,943,086,224,000.00</b>	<b>528,421,831,200</b>	<b>786,212,900,000</b>
R209 On 31/03/2036 Spot Bond			9.25500	75.11968	9.32500	74.60911			992,839,022,850,000.00	431,425,070,000	977,120,700,000
<b>Total R209 SPOT</b>									<b>12,839,022,850,000.00</b>	<b>431,425,070,000</b>	<b>977,120,700,000</b>
<b>Total For R209</b>									<b>12,839,022,850,000.00</b>	<b>431,425,070,000</b>	<b>977,120,700,000</b>
R210 On 31/03/2028 Spot Bond			2.13000	184.85865	2.13000	184.81894			739,536,000,000.00	347,200,000	129,553,600,000
<b>Total R210 SPOT</b>									<b>739,536,000,000.00</b>	<b>347,200,000</b>	<b>129,553,600,000</b>
<b>Total For R210</b>									<b>739,536,000,000.00</b>	<b>347,200,000</b>	<b>129,553,600,000</b>
R211 On 31/01/2017 Spot Bond			4.00000	143.28344	4.00000	143.24531			0.00	0	117,308,600,000
<b>Total R211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>117,308,600,000</b>
<b>Total For R211</b>									<b>0.00</b>	<b>0</b>	<b>117,308,600,000</b>
R212 On 31/01/2022 Spot Bond			2.18500	147.00519	2.18500	146.97347			458,850,000,000.00	210,000,000	131,208,700,000
<b>Total R212 SPOT</b>									<b>458,850,000,000.00</b>	<b>210,000,000</b>	<b>131,208,700,000</b>
<b>Total For R212</b>									<b>458,850,000,000.00</b>	<b>210,000,000</b>	<b>131,208,700,000</b>
R213 On 28/02/2031 Spot Bond			9.07500	86.36262	9.13500	85.92560			638,416,294,725,000.00	70,348,903,000	871,643,500,800
<b>Total R213 SPOT</b>									<b>18,416,294,725,000.00</b>	<b>70,348,903,000</b>	<b>371,643,500,800</b>
<b>Total For R213</b>									<b>18,416,294,725,000.00</b>	<b>70,348,903,000</b>	<b>371,643,500,800</b>
R214 On 28/02/2041 Spot Bond			9.39000	75.09051	9.39000	75.07147			841,329,834,246,000.00	89,598,491,400	994,244,072,400
<b>Total R214 SPOT</b>									<b>11,329,834,246,000.00</b>	<b>89,598,491,400</b>	<b>994,244,072,400</b>
<b>Total For R214</b>									<b>11,329,834,246,000.00</b>	<b>89,598,491,400</b>	<b>994,244,072,400</b>
R337C On 21/06/2020 Spot Bond			8.54000	75.10661	8.54000	75.08935			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	47.44757	9.05000	47.43603			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	99.83750			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	99.84985			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.02272				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	100.00000				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	99.72678	100.00000	100.00000				0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	99.72678	100.00000	100.00000				0.00	0	0
<b>Total RCSB06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.50644				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	98.30236	100.00000	98.04503				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	63.07536	100.00000	62.92256				0.00	0	0
<b>Total RCSB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB3 On 17/03/2017 Spot Bond			100.00000	88.27845	100.00000	88.07024				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	40.38528	100.00000	40.28527				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	62.73402	100.00000	62.57225				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	11.09673	100.00000	11.08116				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	41.84506	100.00000	41.73715				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF04I On 04/10/2018 Spot Bond			100.00000	28.96390	100.00000	28.88920			0.00	0	0
<b>Total RDF04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05I On 04/12/2019 Spot Bond			100.00000	16.11321	100.00000	16.07166		21,000,000,000,000.00		210,000,000	70,000,000
<b>Total RDF05U SPOT</b>								<b>21,000,000,000,000.00</b>		<b>210,000,000</b>	<b>70,000,000</b>
<b>Total For RDF05U</b>								<b>21,000,000,000,000.00</b>		<b>210,000,000</b>	<b>70,000,000</b>
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.89617			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	101.65232			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	101.27078			0.00	0	10,000,000
<b>Total RDFB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For RDFB05</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.45576			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	22.96767	100.00000	22.91080			0.00	0	0
<b>Total RDFB06/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB06/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	100.68609			0.00	0	146,000,000
<b>Total RDFB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>146,000,000</b>
<b>Total For RDFB07</b>									<b>0.00</b>	<b>0</b>	<b>146,000,000</b>
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	100.34729			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	101.17422			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	100.59639			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	101.08712			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	99.78053				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	100.28011				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	101.44126				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	44.79868	100.00000	44.69015				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	101.47696				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	101.16440				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
<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	100.39141				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	100.41218				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	100.49377				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	102.00663				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>
RES01U On 02/03/2018 Spot Bond			100.00000	42.55900	100.00000	42.45361				0.00	0	0
<b>Total RES01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES02 On 02/03/2019 Spot Bond			100.00000	22.52241	100.00000	22.46663			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	14.35304	100.00000	14.31749			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	11.09677	100.00000	11.06929			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	101.85595			0.00	0	0
<b>Total RES15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.77452			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	101.03663			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	100.01831			0.00	0	300,000,000
<b>Total RES32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For RES32</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	101.34026			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	101.35750			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	99.85893			0.00	150,000,000	50,000,000
<b>Total RES36 SPOT</b>									<b>0.00</b>	<b>150,000,000</b>	<b>50,000,000</b>
<b>Total For RES36</b>									<b>0.00</b>	<b>150,000,000</b>	<b>50,000,000</b>
RES37 On 12/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total RES37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI0€ 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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	98.07809			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	76.82044			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	107.06692	12.35000	107.03206			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	20.42048	100.00000	20.37101			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	23.68056	100.00000	23.62192			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	17.92159	100.00000	17.89964			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>
RPS001 On 16/11/2022 Spot Bond			100.00000		0.00000	102.66382			0.00	0	0
<b>Total RPS001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS002 On 30/04/2025 Spot Bond			100.00000		0.00000	49.16422			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			9.61500	103.62480	9.61500	103.59808		1,096,110,000,000.00	114,000,000	57,000,000	
<b>Total RW21 SPOT</b>								<b>1,096,110,000,000.00</b>	<b>114,000,000</b>	<b>57,000,000</b>	
<b>Total For RW21</b>								<b>1,096,110,000,000.00</b>	<b>114,000,000</b>	<b>57,000,000</b>	
RW23 On 10/12/2023 Spot Bond			10.07500	98.23952	10.07500	98.21298		5,440,500,000,000.00	540,000,000	270,000,000	
<b>Total RW23 SPOT</b>								<b>5,440,500,000,000.00</b>	<b>540,000,000</b>	<b>270,000,000</b>	
<b>Total For RW23</b>								<b>5,440,500,000,000.00</b>	<b>540,000,000</b>	<b>270,000,000</b>	
RW28 On 10/12/2028 Spot Bond			10.84500	97.11808	10.84500	97.08991		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>	
S1324U On 30/01/2017 Spot Bond			100.00000	96.81698	100.00000	96.56085		790,000,000,000,000.00	7,900,000,000	7,900,000,000	
<b>Total S1324U SPOT</b>								<b>10,000,000,000,000.00</b>	<b>7,900,000,000</b>	<b>7,900,000,000</b>	
<b>Total For S1324U</b>								<b>10,000,000,000,000.00</b>	<b>7,900,000,000</b>	<b>7,900,000,000</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
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.63500	10.00000	104.60800			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			8.74000	102.00726	8.74000	101.98329			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	99.86320			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	100.38076			0.00	0	10,000,000
<b>Total SBK16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBK16</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.40097			0.00	0	10,000,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.12359			0.00	0	70,000,000
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	99.82722			0.00	0	0
<b>Total SBK19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	102.36102			0.00	0	37,000,000
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>37,000,000</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>0</b>	<b>37,000,000</b>
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	102.11884			0.00	0	0
<b>Total SBK21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.63777			0.00	0	30,000,000
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
SBK23 On 28/05/2022 Spot Bond			11.99500	99.91070	11.99500	99.87856			0.00	0	1,860,000,000
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,860,000,000</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>1,860,000,000</b>
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	99.45799			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK24/ On 19/10/2025 Spot Bond			100.00000	10.79403	100.00000	10.76788			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	100.09842			0.00	0	20,000,000
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SBK26 On 25/04/2021 Spot Bond			11.81500	104.24252	11.81500	104.20966			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			9.32000	101.24148	9.32000	101.21615			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			9.07000	102.31908	9.07000	102.29401		285,705,000,000.00		31,500,000	10,500,000
<b>Total SBN33 SPOT</b>								<b>285,705,000,000.00</b>		<b>31,500,000</b>	<b>10,500,000</b>
<b>Total For SBN33</b>								<b>285,705,000,000.00</b>		<b>31,500,000</b>	<b>10,500,000</b>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.97806			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			8.19000	103.33736	8.19000	103.31446			0.00	0	0
<b>Total SBS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.10775			0.00	0	0
<b>Total SBS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.61196			0.00	1,000,000,000	33,046,300,000
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>33,046,300,000</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>33,046,300,000</b>
SBS19 On 23/06/2021 Spot Bond			9.51000	103.08918	9.51000	103.06287			0.00	0	0
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			10.21000	100.80047	10.21000	100.77275			0.00	0	140,000,000
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.75528			0.00	0	0
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.40691				0.00	0	9,000,000,000
<b>Total SBS23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,000,000,000</b>
<b>Total For SBS23</b>										<b>0.00</b>	<b>0</b>	<b>9,000,000,000</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.92815				0.00	0	0
<b>Total SBS24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			8.67000	101.74461	8.67000	101.72075				0.00	0	0
<b>Total SBS25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS26 On 28/02/2017 Spot Bond			100.00000	89.90148	100.00000	89.68059				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			10.29500	103.32169	10.29500	103.29350				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	99.91880				0.00	0	0
<b>Total SBS28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS29 On 12/06/2019 Spot Bond			8.68000	100.88967	8.68000	100.86613				0.00	0	0
<b>Total SBS29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			10.40000	88.24475	10.40000	88.22003				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	100.47746				0.00	0	100,000,000
<b>Total SBS30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBS30</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBS31 On 27/06/2027 Spot Bond			10.38000	97.24385	10.38000	97.21683				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	100.89027				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	100.69876				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			10.49000	101.32734	10.49000	101.29872			0.00	0	1,662,500,000
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,662,500,000</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>1,662,500,000</b>
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	102.05507			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	101.88210			0.00	0	0
<b>Total SBS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS37 On 29/01/2020 Spot Bond			8.82500	101.52678	8.82500	101.50296			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			10.03000	99.16616	10.03000	99.13980			0.00	0	20,000,000
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SBS39 On 29/01/2030 Spot Bond			10.55500	98.64774	10.55500	98.62018			0.00	0	10,000,000
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBS4 On 16/11/2021 Spot Bond			9.84500	96.78028	9.84500	96.75460			0.00	0	580,000,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.83127			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			9.46500	104.08347	9.46500	104.05688			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			10.07000	105.21843	10.07000	105.18988			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			10.30000	105.31568	10.30000	105.28646			0.00	0	0
<b>Total SBS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.63994			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	102.04382			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			9.50500	109.69301	9.50500	109.66533			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	102.06239			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			3.47000	112.96770	3.47000	271.73203		138,800,000,000.00	40,000,000	20,000,000	
<b>Total SBSI11 SPOT</b>								<b>138,800,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>	
<b>Total For SBSI11</b>								<b>138,800,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>	
SBSI12 On 31/01/2017 Spot Bond			4.95000	141.87335	4.95000	143.19321		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	137.23562	100.00000	136.85208		0.00	0	0	
SBSI12 On 31/01/2017 Spot Bond			100.00000	137.23562	100.00000	136.85208		0.00	0	0	
<b>Total SBSI12/R211 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBSI12/R211</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			3.70000	199.10789	3.70000	198.13188		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	60.61585	100.00000	60.46574		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.24444				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	100.24455				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				183.69956	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	127.65609	5.65000	143.15485				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	101.88915	6.50000	101.87125				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	100.95407				0.00	0	0
<b>Total SHS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS05 On 29/06/2017 Spot Bond			8.94000	100.39157	8.94000	100.36793				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	100.47306	8.75000	100.44989				0.00	0	0
<b>Total SHS05/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS05/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.59795				0.00	0	6,500,000
<b>Total SHS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,500,000</b>
<b>Total For SHS06</b>										<b>0.00</b>	<b>0</b>	<b>6,500,000</b>
SHS11L On 25/11/2020 Spot Bond			10.00000	104.63500	10.00000	104.60800				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	100.72402				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			9.27000	104.16693	9.27000	104.14086				0.00	0	0
<b>Total SHS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.82394				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	100.47599				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	100.49121				0.00	0	0
<b>Total SHS24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS25 On 29/06/2020 Spot Bond			9.97500	100.11433	9.97500	100.08756				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	100.49121				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	100.49568				0.00	0	0
<b>Total SHS28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS29I On 03/12/2018 Spot Bond			100.00000	30.73907	100.00000	30.66295				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			9.32000	102.78550	9.32000	102.76006				0.00	0	0
<b>Total SLI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	101.66395				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	101.58362				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	101.62627				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	101.65218				0.00	0	0
<b>Total SLRB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.66908				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	101.79095				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	101.82658				0.00	0	0
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT01 On 15/09/2017 Spot Bond			8.87000	102.44348	8.87000	102.41893				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	100.03348				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			11.09500	51.02728	11.09500	106.07728				0.00	0	1,550,000,000
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
SPDA1 On 21/08/2021 Spot Bond				100.00000	0.00000	101.44412				0.00	0	0
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.50604				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	101.36073				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	101.39171				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	101.26313				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	101.30085				0.00	0	0
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.41959				0.00	0	0
<b>Total SPDA9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	101.04440				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	102.06351				0.00	0	0
<b>Total SPG003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.02273				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			9.85500	97.17746	9.85500	97.15177				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	101.21884				0.00	0	0
<b>Total SSN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	100.52905				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	99.80879				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			9.64500	92.21767	9.64500	92.19381				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			9.64500	92.21767	9.64500	92.19381				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			9.37500	94.62458	9.37500	94.60064				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	100.74577				0.00	0	0
<b>Total SSN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/09/2017 Spot Bond			8.55000	102.64311	8.55000	102.61937				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			3.00000	119.28845	3.00000	119.71493				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	97.82795	9.61500	97.80271				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	101.12419	8.50000	101.08001				0.00	0	0
<b>Total SSN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			10.71000	99.52552	10.71000	99.49699				0.00	0	10,000,000
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SSN02: On 28/02/2031 Spot Bond			11.00500	74.32204	11.00500	74.30004				0.00	0	20,000,000
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	99.85951				0.00	0	0
<b>Total SSN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.02224				0.00	0	0
<b>Total SSN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.52101				0.00	0	0
<b>Total SSN027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	94.69630				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	101.20275				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	100.00000				0.00	0	0
<b>Total SSN030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.60541				0.00	0	0
<b>Total SSN033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	101.19294				0.00	0	0
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	101.57875				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	101.28604				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	99.79740	9.55000	99.77210				0.00	0	0
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 16/08/2019 Spot Bond				100.00000	0.00000	101.48636				0.00	0	0
<b>Total SSN039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 11/10/2023 Spot Bond				100.00000	0.00000	100.09345				0.00	0	0
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond			9.79500	102.58104	9.79500	102.55410				0.00	0	0
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 03/12/2018 Spot Bond				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			9.64000	98.98269	9.64000	98.95709				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A1C On 21/02/2048 Spot Bond				100.00000	0.00000	101.38396				0.00	0	0
<b>Total T12A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.43818				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			9.60500	95.74347	9.60500	102.34617				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	101.26593				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	101.31760				0.00	120,000,000	30,000,000
<b>Total T13A11 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For T13A11</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
T13A12 On 21/08/2020 Spot Bond			9.50500	107.29989	9.50500	106.83160				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	101.21701				0.00	0	0
<b>Total T13A13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	101.26593				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	101.31481				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			9.60500	106.28414	9.60500	106.12169				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	101.41495				0.00	0	0
<b>Total T13A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	101.45358				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			9.55500	101.56360	9.55500	104.47797				0.00	0	0
<b>Total T13A20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.08701				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	100.63715				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	100.26856				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	100.26418				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	100.26972				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	101.86547				0.00	0	0
<b>Total TFS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	101.22110				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	101.94291				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	102.00924				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	101.38585				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	100.07385				0.00	16,245,707,900	10,830,471,900
<b>Total TH10A2 SPOT</b>										<b>0.00</b>	<b>16,245,707,900</b>	<b>10,830,471,900</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH10A2</b>										<b>0.00</b>	<b>16,245,707,900</b>	<b>10,830,471,900</b>
TH10A: On 18/07/2017 Spot Bond			7.83000	100.03098	7.83000	99.97913				0.00	0	0
<b>Total TH10A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A: On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TH10A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A: On 18/07/2017 Spot Bond				100.00000	0.00000	99.97746				0.00	7,202,383,800	4,634,522,500
<b>Total TH10A5 SPOT</b>										<b>0.00</b>	<b>7,202,383,800</b>	<b>4,634,522,500</b>
<b>Total For TH10A5</b>										<b>0.00</b>	<b>7,202,383,800</b>	<b>4,634,522,500</b>
TH10A: On 18/07/2017 Spot Bond			7.39000	96.46492	7.39000	99.98028				0.00	0	0
<b>Total TH10A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A: On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A: On 18/10/2038 Spot Bond				100.00000	0.00000	99.97746				0.00	0	0
<b>Total TH10A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A: On 18/07/2017 Spot Bond			7.16000	96.57117	7.16000	99.98088				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: On 18/10/2038 Spot Bond				100.00000	0.00000	99.97619				0.00	0	0
<b>Total TH10B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B: On 18/07/2017 Spot Bond				100.00000	0.00000	99.97630				0.00	0	0
<b>Total TH10B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C: On 18/10/2038 Spot Bond				100.00000	0.00000	99.97382				0.00	0	0
<b>Total TH10C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	99.97415				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D: On 18/10/2038 Spot Bond				100.00000	0.00000	99.96415				0.00	0	0
<b>Total TH10D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	99.96528				0.00	0	0
<b>Total TH10D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	99.97813				0.00	0	0
<b>Total TH11A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	99.97730				0.00	0	0
<b>Total TH11A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.00000	8.73000	104.21970				0.00	0	0
<b>Total TH11A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	99.83913				0.00	0	0
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	99.97746				0.00	0	0
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6 On 18/07/2041 Spot Bond			9.82000	85.07229	9.82000	97.76497				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	99.75584				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	99.97746				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	99.97613				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	99.97642				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	99.97652				0.00	0	0
<b>Total TH11B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	99.97385				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>
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	99.97396				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>
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	99.97486				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>
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	99.96587				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>
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	99.96577				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>
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	99.96627				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>
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	101.36847				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	101.40720				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			9.55500	99.51226	9.55500	102.82952				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	101.38396				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	101.43818				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			9.46500	101.38278	9.46500	101.35730				0.00	0	0
<b>Total TH12A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.37622				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	101.43818				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			9.57500	90.88216	9.57500	100.50245				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	101.50785				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	101.50785				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	101.50785				0.00	0	0
<b>Total TH12B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.50785				0.00	0	0
<b>Total TH12B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.63165				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.63165				0.00	0	0
<b>Total TH12C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.63165				0.00	0	0
<b>Total TH12C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	101.63010				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	102.13366				0.00	0	0
<b>Total TH12D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.13366				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	102.26294				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	102.12440				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	101.34833				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	101.38242				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	101.43810				0.00	0	0
<b>Total TH13A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond			9.70500	102.63753	9.70500	102.61109				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	101.34988				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	101.38397				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	100.93241				0.00	160,000,000	40,000,000
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
<b>Total For TH13A7</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
TH13A: On 21/08/2020 Spot Bond			9.59500	100.32643	9.59500	103.98598				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	101.21701				0.00	0	0
<b>Total TH13A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.50775				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	101.50930				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	101.39154				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	101.36365				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	101.50311				0.00	0	0
<b>Total TH13B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.61604				0.00	0	0
<b>Total TH13C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.62841				0.00	0	0
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.46123				0.00	0	0
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.48907				0.00	0	0
<b>Total TH13C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.70108				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	102.12563				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	102.12563				0.00	0	0
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.94688				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	101.92614				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	102.15647				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	101.38573				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	101.51000				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	101.55785				0.00	0	0
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond			9.61500	103.42691	9.61500	103.40008				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	101.65876				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	101.74143				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	102.23661				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	99.97822				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	99.97704				0.00	0	0
<b>Total TH9A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH9A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond			101.06155	5.76975	101.06155	5.75564				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>
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE9A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE9A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE9B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	99.97548				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	99.97225				0.00	0	0
<b>Total THE9C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	99.96496			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			9.67500	95.95709	9.67500	95.89487		6,298,425,000,000.00	651,000,000	325,500,000	
<b>Total TL20 SPOT</b>								<b>6,298,425,000,000.00</b>	<b>651,000,000</b>	<b>325,500,000</b>	
<b>Total For TL20</b>								<b>6,298,425,000,000.00</b>	<b>651,000,000</b>	<b>325,500,000</b>	
TL20/R On 22/02/2020 Spot Bond			100.00000	22.22679	100.00000	22.18473		0.00	0	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	104.63500	10.00000	104.60800		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			8.44000	102.26829	8.44000	102.24494		0.00	0	29,067,618,178	
<b>Total TN17 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>29,067,618,178</b>	
<b>Total For TN17</b>								<b>0.00</b>	<b>0</b>	<b>29,067,618,178</b>	
TN17/R On 14/11/2017 Spot Bond			100.00000	57.35521	100.00000	57.22688		0.00	0	0	
<b>Total TN17/R203 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN17/R203</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN20 On 17/09/2020 Spot Bond			9.44500	106.74318	9.44500	106.71596		37,780,000,000.00	4,000,000	42,508,800,000	
<b>Total TN20 SPOT</b>								<b>37,780,000,000.00</b>	<b>4,000,000</b>	<b>42,508,800,000</b>	
<b>Total For TN20</b>								<b>37,780,000,000.00</b>	<b>4,000,000</b>	<b>42,508,800,000</b>	
TN20/R On 17/09/2020 Spot Bond			100.00000	18.43100	100.00000	18.38975		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	5.55235	100.00000	5.53860		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			10.14500	105.30754	10.14500	105.27875		32,464,000,000.00	3,200,000	23,506,600,000	
<b>Total TN23 SPOT</b>								<b>32,464,000,000.00</b>	<b>3,200,000</b>	<b>23,506,600,000</b>	
<b>Total For TN23</b>								<b>32,464,000,000.00</b>	<b>3,200,000</b>	<b>23,506,600,000</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.07858	100.00000	13.04931		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			10.59000	97.85676	10.59000	97.82933		2,753,400,000,000.00	260,000,000	26,530,000,000	

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 TN25 SPOT</b>									<b>2,753,400,000,000.00</b>	<b>260,000,000</b>	<b>26,530,000,000</b>
<b>Total For TN25</b>									<b>2,753,400,000,000.00</b>	<b>260,000,000</b>	<b>26,530,000,000</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	13.36536	100.00000	13.33595			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			10.61000	90.72059	10.61000	90.69469			2,334,200,000,000.00	220,000,000	11,010,000,000
<b>Total TN27 SPOT</b>									<b>2,334,200,000,000.00</b>	<b>220,000,000</b>	<b>11,010,000,000</b>
<b>Total For TN27</b>									<b>2,334,200,000,000.00</b>	<b>220,000,000</b>	<b>11,010,000,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.30910	100.00000	10.28604			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			11.16500	98.26326	11.16500	98.23393			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	123.48754	8.00000	123.46093			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			11.53000	96.65417	11.53000	96.62442			0.00	0	4,000,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	102.94805	10.75000	102.91844			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	101.41635			0.00	0	0
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.80123			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	101.49857			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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.05802				0.00	0	0
<b>Total TORQ6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.56133				0.00	0	0
<b>Total TORQ7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	101.59562				0.00	0	0
<b>Total TORQ8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	101.64704				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	104.63500	10.00000	104.60800				0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	100.29548				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	100.28984				0.00	0	0
<b>Total TPDA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.04512				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	101.16761				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			9.57500	101.04296	9.57500	101.01686				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	99.65259	10.00000	99.62592				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.66123	9.75000	99.63522				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	9.66991	100.00000	9.64497				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	100.83228				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	100.86984				0.00	0	0
<b>Total TRA2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2020 Spot Bond			9.85500	100.32411	9.85500	100.16515				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	100.83320				0.00	0	0
<b>Total TRA2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2020 Spot Bond				100.00000	0.00000	100.86984				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			9.65500	101.04189	9.65500	100.86881				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	100.92945				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	100.95235				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	101.04848				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	101.08505				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.32225				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	101.32225				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	100.87759				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	8.45363	100.00000	8.43270				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	8.99811	100.00000	8.97584				0.00	0	0
<b>Total TRAA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.87916				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	9.32481	100.00000	9.30171				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	100.88375				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.59705	100.00000	9.57328				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	101.01214				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	12.91839	100.00000	12.88641				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.29549				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	16.56644	100.00000	16.52541				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	20.76494	100.00000	20.71463				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	4.26153	100.00000	4.25121				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>
TSP202 On 02/02/2017 Spot Bond				100.00000	0.00000	99.53698				0.00	0	0
<b>Total TSP202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	99.23261				0.00	0	0
<b>Total TSP203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP205 On 02/03/2017 Spot Bond				100.00000	0.00000	98.88698				0.00	0	0
<b>Total TSP205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP206 On 16/03/2017 Spot Bond				100.00000	0.00000	98.59098				0.00	0	0
<b>Total TSP206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	97.62213				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>
TSP209 On 11/05/2017 Spot Bond				100.00000	0.00000	97.32615				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>
TSP210 On 25/05/2017 Spot Bond				100.00000	0.00000	97.00564				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>
TSP211 On 08/06/2017 Spot Bond				100.00000	0.00000	96.69981				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 22/06/2017 Spot Bond				100.00000	0.00000	96.41257				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 06/07/2017 Spot Bond				100.00000	0.00000	96.09894				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	99.84859				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	101.82434				0.00	0	0
<b>Total TSP217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP217 On 03/08/2017 Spot Bond				100.00000	0.00000	95.49398				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	95.21149				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	21.28117	100.00000	21.22961				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	99.88946				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>
TWC187 On 15/02/2017 Spot Bond				100.00000	0.00000	101.27305				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>
TWC193 On 17/02/2017 Spot Bond				100.00000	0.00000	101.22869				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>
TWC195 On 20/02/2017 Spot Bond				100.00000	0.00000	101.13610				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>
TWC197 On 27/02/2017 Spot Bond				100.00000	0.00000	100.97746				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TWC201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 13/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TWC202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 07/04/2017 Spot Bond				100.00000	0.00000	100.06501				0.00	0	0
<b>Total TWC203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 13/01/2017 Spot Bond				100.00000	0.00000	100.00000				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	101.67115				0.00	0	0
<b>Total TWC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC20 On 16/01/2017 Spot Bond				100.00000	0.00000	100.00000				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	101.78689				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	101.63619				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>
TWC21 On 07/02/2017 Spot Bond				100.00000	0.00000	101.33478				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	101.27020				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	101.22855				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	100.96756				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	100.94727				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	0.00000	100.48962			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>
TWC21 On 13/04/2017 Spot Bond			100.00000	84.29391	100.00000	84.10701		568,000,000,000,000.00	15,680,000,000	14,400,000,000	
<b>Total TWC217 SPOT</b>								<b>8,000,000,000,000.00</b>	<b>15,680,000,000</b>	<b>14,400,000,000</b>	
<b>Total For TWC217</b>								<b>8,000,000,000,000.00</b>	<b>15,680,000,000</b>	<b>14,400,000,000</b>	
TWC21 On 13/04/2017 Spot Bond			100.00000	84.29797	100.00000	80.93126		0.00	0	0	
<b>Total TWC218 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC218</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC21 On 19/04/2017 Spot Bond			100.00000	80.04386	100.00000	79.86871		0.00	0	0	
<b>Total TWC219 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC219</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC22 On 21/04/2017 Spot Bond			100.00000	79.69432	100.00000	0.00000		0.00	0	0	
<b>Total TWC220 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC220</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TWC22 On 24/04/2017 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
<b>Total TWC221 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TWC221</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
UG21 On 02/03/2021 Spot Bond			9.72500	107.30122	9.72500	107.27308		291,750,000,000.00	30,000,000	15,000,000	
<b>Total UG21 SPOT</b>								<b>291,750,000,000.00</b>	<b>30,000,000</b>	<b>15,000,000</b>	
<b>Total For UG21</b>								<b>291,750,000,000.00</b>	<b>30,000,000</b>	<b>15,000,000</b>	
UG26 On 09/03/2026 Spot Bond			10.66000	107.80053	10.66000	107.76960		0.00	0	0	
<b>Total UG26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For UG26</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VJA01L On 20/01/2023 Spot Bond			100.00000	7.66763	100.00000	7.64906		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	7.58553	100.00000	7.56715		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	7.78021	100.00000	7.76137		0.00	0	0	
<b>Total VJA03U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For VJA03U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VJA04L On 20/01/2024 Spot Bond			100.00000	8.03111	100.00000	8.01165		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	8.64493	100.00000	8.62398				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	8.64279	100.00000	8.62186				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	8.75557	100.00000	8.73056				0.00	0	0
<b>Total VJA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB01L On 20/01/2023 Spot Bond			100.00000	7.49925	100.00000	7.48109				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	7.50322	100.00000	7.48504				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	7.58913	100.00000	7.57074				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	7.82352	100.00000	7.80457				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	8.42741	100.00000	8.40699				0.00	0	0
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB06L On 20/07/2024 Spot Bond			100.00000	8.48975	100.00000	8.46918				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	8.58846	100.00000	8.56393				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	103.00411				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				101.22841	0.00000	102.42725				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	40.40800	100.00000	40.30793				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	101.72128				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	100.49312				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	101.69645				0.00	0	0
<b>Total VKE06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.00072				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	100.48372				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	7.22193	100.00000	7.20443				0.00	0	0
<b>Total VPA01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA02L On 20/04/2023 Spot Bond			100.00000	7.27947	100.00000	7.26183				0.00	0	0
<b>Total VPA02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	8.81066	100.00000	8.78932				0.00	0	0
<b>Total VPA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	4.57663	100.00000	4.56555				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	8.47210	100.00000	8.45158				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	8.49104	100.00000	8.47047				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	8.48586	100.00000	8.46161			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	7.05355	100.00000	7.03646			0.00	0	0
<b>Total VPB01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB02L On 20/04/2023 Spot Bond			100.00000	7.19716	100.00000	7.17973			0.00	0	0
<b>Total VPB02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB03L On 20/10/2023 Spot Bond			100.00000	9.00196	100.00000	8.98015			0.00	0	0
<b>Total VPB03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB04L On 20/01/2024 Spot Bond			100.00000	4.36905	100.00000	4.35847			0.00	0	0
<b>Total VPB04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB05L On 20/04/2024 Spot Bond			100.00000	8.20493	100.00000	8.18505			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	8.28832	100.00000	8.26824			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	8.28061	100.00000	8.25695			0.00	0	0
<b>Total VPB07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00130	100.00000	0.00130			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	10.14437	100.00000	10.11980			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			2.76500	249.65748	2.76500	249.59972		5,806,500,000,000.00	2,100,000,000	1,050,000,000	
<b>Total WS05 SPOT</b>								<b>5,806,500,000,000.00</b>	<b>2,100,000,000</b>	<b>1,050,000,000</b>	
<b>Total For WS05</b>								<b>5,806,500,000,000.00</b>	<b>2,100,000,000</b>	<b>1,050,000,000</b>	
WSP2 On 28/05/2017 Spot Bond			8.15500	101.55044	8.15500	101.52841		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	77.05555	100.00000	76.90020				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			8.38000	102.55195	8.38000	102.52871				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			8.59500	102.40916	8.59500	102.38536				0.00	0	0
<b>Total WSP4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			8.82500	101.87043	8.82500	101.84614				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	12.74287	100.00000	12.71436				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			7.76500	81.43274	7.76500	81.41560				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>57,122,952,588,982,500.006</b>	<b>104,341,687,180</b>	<b>766,830,388,150</b>
<b>Total for SPOT :</b>										<b>57,122,952,588,982,500.00</b>	<b>104,341,687,180</b>	<b>766,830,388,150</b>
<b>Total Futures</b>										<b>57,122,952,787,690,500.00</b>	<b>104,341,688,745</b>	<b>766,831,174,172</b>
<b>Total Options</b>										<b>9,672,733.20</b>	<b>5,820</b>	<b>40,345</b>
<b>Grand Total:</b>										<b>57,122,952,797,363,200.00</b>	<b>104,341,694,565</b>	<b>766,831,214,517</b>