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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/12/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/02/2018 Bond Future			11.21521	75.87661	11.25724	75.63472			0.00	0	9,466
ES33 On 03/05/2018 Bond Future			11.32969	73.50171	11.37333	73.25477			0.00	0	0
ES33 On 02/08/2018 Bond Future			11.44369	74.89207	11.48870	74.64161			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>9,466</b>
ES33 On 01/02/2018 Bond Future	11.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			1,499.54000	1.49954	1,257,650		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			1,440.39000	1.44039	1,198,500		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			1,558.77000	1.55877	1,316,880		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			988.32000	0.98832	741,380		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Put			930.75000	0.93075	683,810		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Put			873.25000	0.87325	626,310		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/08/2018 Bond Future	11.14	Put			1,974.91000	1.97491	1,724,450		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			1,917.16000	1.91716	1,666,700		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			1,859.47000	1.85947	1,609,010		0.00	0	0
<b>Total ES33 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>9,466</b>
ES42 On 01/02/2018 Bond Future			11.46309	78.28937	11.50509	78.01997			0.00	0	7,957
ES42 On 03/05/2018 Bond Future			11.57974	75.48973	11.62340	75.21474			0.00	0	0
ES42 On 02/08/2018 Bond Future			11.69387	76.91757	11.73893	76.63858			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>7,957</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>7,957</b>
I2025 On 01/02/2018 Bond Future			128.45101	128.45101	128.40660	128.40660			0.00	0	1,070
I2025 On 03/05/2018 Bond Future			130.85878	130.85878	130.81187	130.81187			0.00	0	0
I2025 On 02/08/2018 Bond Future			133.31485	133.31485	133.26991	133.26991			0.00	0	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>1,070</b>
I2025 On 01/02/2018 Bond Future	133.90	Put			5,493.40000	5.49340	5,448,990		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.88	Put			5,473.40000	5.47340	5,428,990		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.89	Put			5,483.40000	5.48340	5,438,990		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Put			2,388.13000	2.38813	2,341,220		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.21	Put			2,398.13000	2.39813	2,351,220		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Put			2,408.13000	2.40813	2,361,220		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.66	Put			3,390.09000	3.39009	3,345,150		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Put			3,400.09000	3.40009	3,355,150		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Put			3,380.09000	3.38009	3,335,150		0.00	0	0
<b>Total I2025 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>1,070</b>
I2029 On 01/02/2018 Bond Future			99.51283	99.51283	99.51116	99.51116			0.00	0	1,370
I2029 On 03/05/2018 Bond Future			100.36011	100.36011	100.35710	100.35710			0.00	0	0
I2029 On 02/08/2018 Bond Future			102.27785	102.27785	102.27701	102.27701			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,370</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>1,370</b>
I2033	On	01/02/2018	Bond Future			102.44480	102.44480	102.70743	102.70743			0.00	0	5,283
I2033	On	03/05/2018	Bond Future			103.27647	103.27647	103.54268	103.54268			0.00	0	0
I2033	On	02/08/2018	Bond Future			105.24999	105.24999	105.52354	105.52354			0.00	0	0
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,283</b>
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			6,942.57000	6.94257	7,205,200		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			6,952.57000	6.95257	7,215,200		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			6,932.57000	6.93257	7,195,200		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			4,147.32000	4.14732	4,413,530		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			4,157.32000	4.15732	4,423,530		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			4,167.32000	4.16732	4,433,530		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			4,416.46000	4.41646	4,690,010		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			4,396.46000	4.39646	4,670,010		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			4,406.46000	4.40646	4,680,010		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2033 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>5,283</b>
I2038	On	01/02/2018	Bond Future			123.25208	123.25208	123.24975	123.24975			0.00	0	19,043
I2038	On	03/05/2018	Bond Future			125.56239	125.56239	125.55849	125.55849			0.00	0	0
I2038	On	02/08/2018	Bond Future			127.91172	127.91172	127.91048	127.91048			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>19,043</b>
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			13,690.25000	13.69025	13,687,920		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Put			13,700.25000	13.70025	13,697,920		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			13,680.25000	13.68025	13,677,920		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			6,721.51000	6.72151	6,717,610		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			6,731.51000	6.73151	6,727,610		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			6,711.51000	6.71151	6,707,610		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			6,619.52000	6.61952	6,618,280		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			6,629.52000	6.62952	6,628,280		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			6,639.52000	6.63952	6,638,280		0.00	0	0
<b>Total I2038 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>19,043</b>
I2046	On	01/02/2018	Bond Future			115.86993	115.86993	115.52750	115.52750			0.00	0	21,177
I2046	On	03/05/2018	Bond Future			116.44224	116.44224	116.09179	116.09179			0.00	0	0
I2046	On	02/08/2018	Bond Future			118.66732	118.66732	118.31263	118.31263			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>21,177</b>
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			17,372.50000	17.37250	17,030,070		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			17,382.50000	17.38250	17,040,070		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			17,392.50000	17.39250	17,050,070		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			11,848.21000	11.84821	11,497,760		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			11,858.21000	11.85821	11,507,760		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			11,838.21000	11.83821	11,487,760		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			10,467.37000	10.46737	10,112,680		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			10,477.37000	10.47737	10,122,680		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			10,457.37000	10.45737	10,102,680		0.00	0	0
<b>Total I2046 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>21,177</b>
I2050	On	01/02/2018	Bond Future			122.17860	122.17860	121.77686	121.77686			0.00	0	24,130
I2050	On	03/05/2018	Bond Future			124.46877	124.46877	124.05799	124.05799			0.00	0	0
I2050	On	02/08/2018	Bond Future			125.11405	125.11405	124.69819	124.69819			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>24,130</b>
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			18,463.14000	18.46314	18,061,400		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			18,473.14000	18.47314	18,071,400		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			18,453.14000	18.45314	18,051,400		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			11,562.01000	11.56201	11,151,230		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			11,572.01000	11.57201	11,161,230		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			11,552.01000	11.55201	11,141,230		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			12,831.81000	12.83181	12,415,950		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			12,841.81000	12.84181	12,425,950		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			12,821.81000	12.82181	12,405,950		0.00	0	0
<b>Total I2050 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>24,130</b>
R186	On	01/02/2018	Bond Future			9.25885	108.73227	9.29536	108.50426		9.63	543,661.35	5	90,939
R186	On	03/05/2018	Bond Future			9.33381	110.76234	9.37208	110.52936		10.00	0.00	0	0
<b>Total R186 Future</b>												<b>543,661.35</b>	<b>5</b>	<b>90,939</b>
R186	On	01/02/2018	Bond Future	9.25	Put			1,765.79000	1.76579	1,604,860	9.63	0.00	0	775
R186	On	01/02/2018	Bond Future	9.65	Call			2,963.95000	2.96395	3,089,130	9.91	0.00	0	0
R186	On	01/02/2018	Bond Future	9.65	Put			782.38000	0.78238	679,550	9.91	0.00	0	1,950
R186	On	01/02/2018	Bond Future	7.75	Call			6.41000	0.00641	6,010	9.04	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			843.86000	0.84386	880,250	9.48	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			2,707.03000	2.70703	2,515,410	9.48	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			424.47000	0.42447	439,870	9.34	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			3,898.40000	3.89840	3,685,790	9.34	0.00	0	775
R186	On	01/02/2018	Bond Future	9.25	Call			1,482.42000	1.48242	1,549,500	9.63	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			2,793.54000	2.79354	2,599,860	9.47	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			762.85000	0.76285	795,180	9.46	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			2,881.65000	2.88165	2,685,970	9.46	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Put			5,299.91000	5.29991	5,076,210	9.19	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			183.57000	0.18357	187,880	9.19	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			10,246.98000	10.24698	10,018,570	9.04	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			782.51000	0.78251	815,830	9.46	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			2,837.33000	2.83733	2,642,640	9.46	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			802.66000	0.80266	836,990	9.47	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			3,028.54000	3.02854	2,881,780	10.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2018	Bond Future	9.30	Call			2,589.17000	2.58917	2,675,390	10.03	0.00	0	1,120
R186	On	03/05/2018	Bond Future	8.93	Call			1,617.40000	1.61740	1,675,590	9.82	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			4,350.27000	4.35027	4,175,480	9.82	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			1,572.72000	1.57272	1,629,500	9.81	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			4,431.41000	4.43141	4,255,210	9.81	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Call			5,711.23000	5.71123	5,861,850	10.61	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			1,175.70000	1.17570	1,093,340	10.61	0.00	0	1,120
R186	On	03/05/2018	Bond Future	9.75	Call			4,127.78000	4.12778	4,249,760	10.34	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			1,862.90000	1.86290	1,751,900	10.34	0.00	0	3,200
R186	On	03/05/2018	Bond Future	8.92	Call			1,594.83000	1.59483	1,652,310	9.82	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			4,390.59000	4.39059	4,215,090	9.82	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>18,060</b>
<b>Total For R186</b>												<b>543,661.35</b>	<b>5</b>	<b>108,999</b>
R197	On	01/02/2018	Bond Future			294.54221	294.54221	294.53791	294.53791			0.00	0	2,350
R197	On	03/05/2018	Bond Future			300.06335	300.06335	300.05518	300.05518			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,350</b>
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			7,122.09000	7.12209	7,117,790		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			7,132.09000	7.13209	7,127,790		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			7,142.09000	7.14209	7,137,790		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			4,394.82000	4.39482	4,386,650		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			4,404.82000	4.40482	4,396,650		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			4,384.82000	4.38482	4,376,650		0.00	0	0
<b>Total R197 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,350</b>
R202	On	01/02/2018	Bond Future			232.69321	232.69321	232.68865	232.68865		4.66	0.00	0	21,522
R202	On	03/05/2018	Bond Future			237.05483	237.05483	237.04714	237.04714		4.60	0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>21,522</b>
R202	On	01/02/2018	Bond Future	249.07	Call			0.26000	0.00026	0,170	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			16,381.61000	16.38161	16,376,960	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			0.26000	0.00026	0,170	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			16,391.61000	16.39161	16,386,960	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			0.26000	0.00026	0,170	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			16,371.61000	16.37161	16,366,960	4.99	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			10,716.64000	10.71664	10,697,860	4.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2018	Bond Future	247.49	Call			282.97000	0.28297	271,910	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			10,725.83000	10.72583	10,707,080	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			284.58000	0.28458	273,480	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			10,707.44000	10.70744	10,688,650	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			283.78000	0.28378	272,690	4.91	0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>21,522</b>
R2023	On	01/02/2018	Bond Future			8.65412	99.75244	8.68577	99.62786		6.05	99,752.44	1	60,552
R2023	On	03/05/2018	Bond Future			8.72045	97.68498	8.75428	97.55735		6.35	0.00	0	0
<b>Total R2023 Future</b>												<b>99,752.44</b>	<b>1</b>	<b>60,552</b>
R2023	On	01/02/2018	Bond Future	8.31	Call			366.07000	0.36607	378,630	5.97	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			1,857.99000	1.85799	1,745,970	5.97	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			377.11000	0.37711	390,160	5.97	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,828.96000	1.82896	1,717,430	5.97	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			388.25000	0.38825	401,800	5.98	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,800.05000	1.80005	1,689,020	5.98	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			800.79000	0.80079	828,450	6.25	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			2,647.66000	2.64766	2,547,690	6.25	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			2,558.20000	2.55820	2,628,390	6.63	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			932.85000	0.93285	875,410	6.63	0.00	0	2,500
R2023	On	03/05/2018	Bond Future	8.28	Call			813.73000	0.81373	841,780	6.25	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			2,622.03000	2.62203	2,522,450	6.25	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			827.02000	0.82702	855,480	6.26	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			2,596.77000	2.59677	2,497,600	6.26	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,500</b>
<b>Total For R2023</b>												<b>99,752.44</b>	<b>1</b>	<b>63,052</b>
R2030	On	01/02/2018	Bond Future			9.71875	88.11636	9.75004	87.91636			0.00	0	70,699
R2030	On	03/05/2018	Bond Future			9.79510	89.76149	9.82764	89.55706			0.00	0	0
R2030	On	02/08/2018	Bond Future			9.87275	87.45370	9.90628	87.24683			0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>70,699</b>
R2030	On	01/02/2018	Bond Future	9.39	Put			2,339.66000	2.33966	2,139,660		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			2,472.12000	2.47212	2,272,120		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			2,405.86000	2.40586	2,205,860		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			2,023.88000	2.02388	1,819,450		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			2,153.45000	2.15345	1,949,020		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/05/2018	Bond Future	9.50	Put			2,088.63000	2.08863	1,884,200		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			2,809.18000	2.80918	2,602,310		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			2,744.89000	2.74489	2,538,020		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			2,873.52000	2.87352	2,666,650		0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>70,699</b>
R2032	On	01/02/2018	Bond Future			9.89531	90.51702	9.93173	90.26805		13.57	19,642,193.34	217	46,184
R2032	On	03/05/2018	Bond Future			9.97028	88.04979	10.00805	87.79558		14.89	0.00	0	0
R2032	On	02/08/2018	Bond Future			10.04382	89.71535	10.08269	89.45770		14.16	0.00	0	0
<b>Total R2032 Future</b>												<b>19,642,193.34</b>	<b>217</b>	<b>46,184</b>
R2032	On	01/02/2018	Bond Future	9.56	Call			881.28000	0.88128	912,380	13.42	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			3,471.02000	3.47102	3,253,150	13.42	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			902.68000	0.90268	934,750	13.43	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			3,421.32000	3.42132	3,204,420	13.43	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			860.22000	0.86022	890,370	13.41	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			3,521.14000	3.52114	3,302,320	13.41	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			5,529.31000	5.52931	5,287,290	13.14	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			325.81000	0.32581	332,760	13.14	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			4,045.73000	4.04573	3,818,270	13.33	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			668.61000	0.66861	690,120	13.33	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			4,323.49000	4.32349	4,092,340	13.29	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			585.22000	0.58522	603,040	13.29	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			4,908.17000	4.90817	4,670,830	13.22	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			441.44000	0.44144	453,070	13.22	0.00	0	7,800
R2032	On	03/05/2018	Bond Future	9.70	Call			2,380.63000	2.38063	2,455,040	14.85	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			4,485.37000	4.48537	4,305,570	14.85	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			2,409.04000	2.40904	2,484,220	14.86	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			4,444.32000	4.44432	4,265,290	14.86	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			2,437.64000	2.43764	2,513,600	14.87	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			4,403.53000	4.40353	4,225,280	14.87	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			2,788.11000	2.78811	2,870,330	13.90	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			5,649.59000	5.64959	5,474,160	13.90	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			2,815.65000	2.81565	2,898,510	13.91	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			5,607.89000	5.60789	5,433,100	13.91	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			2,843.61000	2.84361	2,927,120	13.92	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			5,566.69000	5.56669	5,392,550	13.92	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R2032 Option</b>										<b>0.00</b>	<b>0</b>	<b>22,850</b>
<b>Total For R2032</b>										<b>19,642,193.34</b>	<b>217</b>	<b>69,034</b>
R2035 On 01/02/2018 Bond Future			10.01624	94.64297	10.05777	94.33118				0.00	0	55,143
R2035 On 03/05/2018 Bond Future			10.08843	91.90966	10.13142	91.59137				0.00	0	0
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>55,143</b>
R2035 On 01/02/2018 Bond Future	9.74	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.74	Put			2,427.81000	2.42781	2,116,020			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.75	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.75	Put			2,349.91000	2.34991	2,038,120			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.73	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.73	Put			2,505.81000	2.50581	2,194,020			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.89	Put			1,809.78000	1.80978	1,491,490			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.90	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.90	Put			1,733.73000	1.73373	1,415,440			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Put			1,657.77000	1.65777	1,339,480			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.89	Call			0.00000	0.00000	0,000			0.00	0	0
<b>Total R2035 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	<b>55,143</b>
R2037 On 01/02/2018 Bond Future			10.10342	86.71074	10.14486	86.40136		15.91		867,107.40	10	53,670
R2037 On 03/05/2018 Bond Future			10.17836	88.32965	10.22124	88.01379		16.70		0.00	0	0
R2037 On 02/08/2018 Bond Future			10.25438	85.74438	10.29850	85.42394		16.65		0.00	0	0
<b>Total R2037 Future</b>										<b>867,107.40</b>	<b>10</b>	<b>53,670</b>
R2037 On 01/02/2018 Bond Future	10.72	Call			4,832.30000	4.83230	5,034,240	16.70		0.00	0	0
R2037 On 01/02/2018 Bond Future	10.72	Put			711.88000	0.71188	604,440	16.70		0.00	0	2,000
R2037 On 01/02/2018 Bond Future	9.88	Put			3,290.84000	3.29084	3,041,690	15.80		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.88	Call			1,283.17000	1.28317	1,343,400	15.80		0.00	0	2,000
R2037 On 01/02/2018 Bond Future	9.83	Call			1,150.11000	1.15011	1,203,410	15.76		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Put			3,544.96000	3.54496	3,288,880	15.76		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Call			1,099.58000	1.09958	1,150,240	15.74		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Put			3,650.04000	3.65004	3,391,320	15.74		0.00	0	0
R2037 On 01/02/2018 Bond Future	10.32	Call			2,863.97000	2.86397	2,997,730	16.26		0.00	0	0
R2037 On 01/02/2018 Bond Future	10.32	Put			1,575.36000	1.57536	1,399,740	16.26		0.00	0	2,000
R2037 On 01/02/2018 Bond Future	9.82	Call			1,124.72000	1.12472	1,176,690	15.75		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Put			3,597.32000	3.59732	3,339,910	15.75		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.99	Put			4,666.69000	4.66669	4,456,180	16.69		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.97	Call			2,876.70000	2.87670	2,980,120	16.67		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.97	Put			4,753.49000	4.75349	4,541,050	16.67		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.98	Call			2,908.96000	2.90896	3,013,340	16.68		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.98	Put			4,709.83000	4.70983	4,498,350	16.68		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	03/05/2018	Bond Future	9.99	Call			2,941.63000	2.94163	3,046,980	16.69	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			3,422.89000	3.42289	3,536,970	16.41	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			5,930.19000	5.93019	5,723,830	16.41	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			3,454.79000	3.45479	3,569,670	16.41	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			5,886.39000	5.88639	5,680,830	16.41	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			3,391.15000	3.39115	3,504,420	16.40	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			5,974.25000	5.97425	5,767,080	16.40	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>6,000</b>
<b>Total For R2037</b>												<b>867,107.40</b>	<b>10</b>	<b>59,670</b>
R204	On	01/02/2018	Bond Future			7.60992	101.34150	7.62650	101.32772		0.97	6,080,490.00	60	38,165
R204	On	03/05/2018	Bond Future			7.63985	103.23360	7.66456	103.21882		0.77	0.00	0	0
<b>Total R204 Future</b>												<b>6,080,490.00</b>	<b>60</b>	<b>38,165</b>
R204	On	01/02/2018	Bond Future	7.26	Call			43.84000	0.04384	43,750	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			349.24000	0.34924	335,370	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			45.71000	0.04571	45,650	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			342.76000	0.34276	328,920	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			42.02000	0.04202	41,900	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			355.78000	0.35578	341,880	0.95	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			67.09000	0.06709	69,110	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			411.81000	0.41181	399,050	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			68.73000	0.06873	70,800	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			407.43000	0.40743	394,720	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			65.48000	0.06548	67,450	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			416.22000	0.41622	403,410	0.74	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>												<b>6,080,490.00</b>	<b>60</b>	<b>38,165</b>
R2040	On	01/02/2018	Bond Future			10.19377	89.75112	10.24032	89.38168		16.57	4,756,809.36	53	25,970
R2040	On	03/05/2018	Bond Future			10.26917	91.42680	10.31732	91.04973		17.39	0.00	0	0
R2040	On	02/08/2018	Bond Future			10.34569	88.64974	10.39524	88.26708		17.37	0.00	0	0
<b>Total R2040 Future</b>												<b>4,756,809.36</b>	<b>53</b>	<b>25,970</b>
R2040	On	01/02/2018	Bond Future	9.88	Call			1,113.63000	1.11363	1,177,500	16.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			4,039.88000	4.03988	3,734,310	16.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			1,139.30000	1.13930	1,204,750	16.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,982.24000	3.98224	3,678,250	16.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			1,088.22000	1.08822	1,150,540	16.24	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			4,097.91000	4.09791	3,790,790	16.24	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			3,127.73000	3.12773	3,258,220	17.24	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			5,011.94000	5.01194	4,765,360	17.24	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			3,058.98000	3.05898	3,187,160	17.22	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			5,104.96000	5.10496	4,856,070	17.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	03/05/2018	Bond Future	10.00	Put			5.391.38000	5.39138	5,135,620	17.17	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Call			2,857.25000	2.85725	2,978,560	17.17	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	9.00	Put			11,997.70000	11.99770	11,652,930	16.52	0.00	0	0
R2040	On	03/05/2018	Bond Future	9.00	Call			660.47000	0.66047	692,770	16.52	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	10.07	Call			3,093.36000	3.09336	3,222,700	17.23	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			5,058.40000	5.05840	4,810,670	17.23	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			6,428.09000	6.42809	6,185,400	17.19	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			3,637.22000	3.63722	3,775,290	17.17	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			6,522.83000	6.52283	6,278,240	17.17	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			3,670.76000	3.67076	3,809,780	17.18	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			6,475.33000	6.47533	6,231,690	17.18	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			3,704.45000	3.70445	3,844,420	17.19	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,000</b>
<b>Total For R2040</b>												<b>4,756,809.36</b>	<b>53</b>	<b>28,970</b>
R2044	On	01/02/2018	Bond Future			10.24293	86.65371	10.28436	86.32391		17.31	0.00	0	22,082
R2044	On	03/05/2018	Bond Future			10.31678	88.27152	10.35962	87.93486		18.18	0.00	0	0
R2044	On	02/08/2018	Bond Future			10.39165	85.56003	10.43572	85.21836		18.16	0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,082</b>
R2044	On	01/02/2018	Bond Future	9.89	Call			1,046.44000	1.04644	1,092,430	16.98	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			4,275.82000	4.27582	3,992,010	16.98	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			1,071.13000	1.07113	1,118,400	16.98	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,216.07000	4.21607	3,933,540	16.98	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			1,096.32000	1.09632	1,144,900	16.99	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,156.97000	4.15697	3,875,750	16.99	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			5,170.04000	5.17004	4,942,990	18.04	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			3,128.93000	3.12893	3,239,560	18.05	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			5,122.96000	5.12296	4,896,930	18.05	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			3,060.22000	3.06022	3,168,810	18.03	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			5,217.45000	5.21745	4,989,380	18.03	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			3,094.47000	3.09447	3,204,080	18.04	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Call			3,654.85000	3.65485	3,773,980	17.99	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			6,645.00000	6.64500	6,422,460	17.99	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			3,688.36000	3.68836	3,808,330	17.99	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			6,596.61000	6.59661	6,374,910	17.99	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			3,621.51000	3.62151	3,739,800	17.98	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			6,693.68000	6.69368	6,470,300	17.98	0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>22,082</b>
R2048	On	01/02/2018	Bond Future			10.19331	90.38516	10.22967	90.08783		17.00	54,231,096.00	600	102,506
R2048	On	03/05/2018	Bond Future			10.26091	87.63569	10.29848	87.33219		18.76	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2048 Future</b>									<b>54,231,096.00</b>	<b>600</b>	<b>102,506</b>
R2048 On 01/02/2018 Bond Future	9.90	Call			1,232.70000	1.23270	1,274,340	16.68	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			3,996.74000	3.99674	3,741,050	16.68	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			1,260.67000	1.26067	1,303,530	16.69	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			3,938.57000	3.93857	3,684,100	16.69	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Call			1,205.13000	1.20513	1,245,560	16.67	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Put			4,055.47000	4.05547	3,798,570	16.67	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Call			3,230.94000	3.23094	3,326,560	18.58	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Put			5,190.41000	5.19041	4,982,530	18.58	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Call			3,266.73000	3.26673	3,363,260	18.59	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Put			5,142.44000	5.14244	4,935,470	18.59	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Call			3,195.14000	3.19514	3,289,840	18.57	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Put			5,238.51000	5.23851	5,029,710	18.57	0.00	0	0
<b>Total R2048 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>									<b>54,231,096.00</b>	<b>600</b>	<b>102,506</b>
R207 On 01/02/2018 Bond Future			8.11406	98.91085	8.15217	98.84437		2.27	0.00	0	45,479
R207 On 03/05/2018 Bond Future			8.21236	100.75752	8.25702	100.68907		2.17	0.00	0	0
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>45,479</b>
R207 On 01/02/2018 Bond Future	7.61	Call			55.12000	0.05512	59,100	2.19	0.00	0	0
R207 On 01/02/2018 Bond Future	7.61	Put			1,006.31000	1.00631	943,810	2.19	0.00	0	0
R207 On 01/02/2018 Bond Future	7.62	Call			57.61000	0.05761	61,790	2.19	0.00	0	0
R207 On 01/02/2018 Bond Future	7.62	Put			991.15000	0.99115	928,850	2.19	0.00	0	0
R207 On 01/02/2018 Bond Future	7.60	Call			52.72000	0.05272	56,510	2.19	0.00	0	0
R207 On 01/02/2018 Bond Future	7.60	Put			1,021.56000	1.02156	958,870	2.19	0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Call			163.22000	0.16322	174,350	2.09	0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Put			1,223.21000	1.22321	1,165,890	2.09	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Call			166.92000	0.16692	178,270	2.09	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Put			1,211.37000	1.21137	1,154,270	2.09	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Call			159.76000	0.15976	170,690	2.09	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Put			1,235.29000	1.23529	1,177,770	2.09	0.00	0	0
<b>Total R207 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>									<b>0.00</b>	<b>0</b>	<b>45,479</b>
R208 On 01/02/2018 Bond Future			8.36146	98.00015	8.39878	97.90152		3.80	0.00	0	34,879
R208 On 03/05/2018 Bond Future			8.43898	96.42853	8.48020	96.32732		3.85	0.00	0	0
<b>Total R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>34,879</b>
R208 On 01/02/2018 Bond Future	7.84	Call			104.70000	0.10470	110,570	3.68	0.00	0	0
R208 On 01/02/2018 Bond Future	7.84	Put			1,594.59000	1.59459	1,501,830	3.68	0.00	0	0
R208 On 01/02/2018 Bond Future	7.85	Call			108.88000	0.10888	115,020	3.68	0.00	0	0
R208 On 01/02/2018 Bond Future	7.85	Put			1,571.86000	1.57186	1,479,370	3.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/02/2018	Bond Future	7.83	Call			100.65000	0.10065	106,250	3.67	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			1,617.46000	1.61746	1,524,430	3.67	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			2,011.41000	2.01141	1,926,870	3.71	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			286.87000	0.28687	302,950	3.71	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			2,049.28000	2.04928	1,964,150	3.71	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			293.07000	0.29307	309,440	3.71	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			2,030.39000	2.03039	1,945,550	3.71	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			299.17000	0.29917	315,840	3.71	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>34,879</b>
R209	On	01/02/2018	Bond Future			9.94451	71.43290	9.98584	71.17166		16.03	25,572,978.20	358	153,144
R209	On	03/05/2018	Bond Future			10.00954	69.61717	10.05220	69.35056		17.63	0.00	0	0
R209	On	02/08/2018	Bond Future			10.07288	70.93410	10.11666	70.66348		16.83	0.00	0	0
R209	On	01/11/2018	Bond Future			10.13477	69.15513	10.17999	68.87862		17.10	0.00	0	0
<b>Total R209 Future</b>												<b>25,572,978.20</b>	<b>358</b>	<b>153,144</b>
R209	On	01/02/2018	Bond Future	9.72	Call			1,036.70000	1.03670	1,087,780	15.78	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,743.39000	2.74339	2,533,230	15.78	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			1,060.01000	1.06001	1,112,330	15.79	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,701.36000	2.70136	2,492,440	15.79	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			1,013.82000	1.01382	1,063,670	15.77	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,785.94000	2.78594	2,574,550	15.77	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			1,810.35000	1.81035	1,900,630	16.03	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,721.18000	1.72118	1,550,220	16.03	0.00	0	7,488
R209	On	01/02/2018	Bond Future	10.10	Call			2,149.31000	2.14931	2,255,020	16.14	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			1,435.37000	1.43537	1,279,840	16.14	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.85	Call			1,364.06000	1.36406	1,432,300	15.90	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			2,228.32000	2.22832	2,035,320	15.90	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.88	Call			1,447.44000	1.44744	1,519,930	15.92	0.00	0	0
R209	On	01/02/2018	Bond Future	9.88	Put			2,119.44000	2.11944	1,930,690	15.92	0.00	0	220
R209	On	01/02/2018	Bond Future	9.59	Call			764.49000	0.76449	800,820	15.66	0.00	0	0
R209	On	01/02/2018	Bond Future	9.59	Put			3,328.91000	3.32891	3,104,000	15.66	0.00	0	377
R209	On	01/02/2018	Bond Future	9.33	Put			4,703.05000	4.70305	4,456,930	15.43	0.00	0	0
R209	On	01/02/2018	Bond Future	9.33	Call			375.99000	0.37599	391,110	15.43	0.00	0	220
R209	On	01/02/2018	Bond Future	9.89	Call			1,475.92000	1.47592	1,549,850	15.93	0.00	0	0
R209	On	01/02/2018	Bond Future	9.89	Put			2,084.01000	2.08401	1,896,700	15.93	0.00	0	157
R209	On	01/02/2018	Bond Future	9.32	Put			4,761.00000	4.76100	4,514,290	15.42	0.00	0	0
R209	On	01/02/2018	Bond Future	9.32	Call			364.86000	0.36486	379,390	15.42	0.00	0	157
R209	On	01/02/2018	Bond Future	10.22	Call			2,594.37000	2.59437	2,718,800	16.27	0.00	0	0
R209	On	01/02/2018	Bond Future	10.22	Put			1,141.93000	1.14193	1,005,120	16.27	0.00	0	739
R209	On	01/02/2018	Bond Future	9.87	Call			1,419.39000	1.41939	1,490,450	15.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/02/2018	Bond Future	9.87	Put			2,155.39000	2.15539	1,965,210	15.92	0.00	0	739
R209	On	01/02/2018	Bond Future	9.52	Put			3,672.86000	3.67286	3,441,130	15.60	0.00	0	0
R209	On	01/02/2018	Bond Future	9.52	Call			640.14000	0.64014	669,650	15.60	0.00	0	739
R209	On	01/02/2018	Bond Future	9.75	Put			2,618.36000	2.61836	2,411,960	15.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.75	Call			1,107.42000	1.10742	1,162,260	15.81	0.00	0	5,000
R209	On	03/05/2018	Bond Future	10.73	Call			5,554.12000	5.55412	5,718,770	18.45	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			1,518.64000	1.51864	1,416,680	18.45	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			4,141.22000	4.14122	3,958,120	17.40	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			2,218.71000	2.21871	2,302,220	17.40	0.00	0	435
R209	On	03/05/2018	Bond Future	9.84	Call			2,462.57000	2.46257	2,553,590	17.48	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			3,732.11000	3.73211	3,558,200	17.50	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Call			3,647.18000	3.64718	3,770,650	17.88	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			2,613.40000	2.61340	2,470,260	17.88	0.00	0	435
R209	On	03/05/2018	Bond Future	9.84	Put			3,804.20000	3.80420	3,628,610	17.48	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			2,930.09000	2.93009	3,034,740	17.63	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			3,256.53000	3.25653	3,094,570	17.63	0.00	0	5,000
R209	On	03/05/2018	Bond Future	9.85	Call			2,490.49000	2.49049	2,582,350	17.49	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			3,768.02000	3.76802	3,593,270	17.49	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			2,518.59000	2.51859	2,611,290	17.50	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			5,452.21000	5.45221	5,269,770	16.52	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			2,549.02000	2.54902	2,637,200	16.52	0.00	0	435
R209	On	02/08/2018	Bond Future	10.38	Call			4,719.59000	4.71959	4,857,220	17.25	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			3,124.98000	3.12498	2,991,990	17.25	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Call			6,392.17000	6.39217	6,558,750	17.75	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			3,075.20000	3.07520	2,943,530	17.27	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			2,143.41000	2.14341	2,039,370	17.75	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			4,148.53000	4.14853	4,274,690	17.06	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			3,576.86000	3.57686	3,432,400	17.06	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			4,754.06000	4.75406	4,892,350	17.26	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			3,100.00000	3.10000	2,967,670	17.26	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			4,788.63000	4.78863	4,927,580	17.27	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			67,990.74000	67.99074	68,267,250	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			7,683.11000	7.68311	7,484,160	16.49	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			2,262.73000	2.26273	2,340,290	16.49	0.00	0	435
R209	On	01/11/2018	Bond Future	1016.00	Call			67,990.75000	67.99075	68,267,260	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			67,990.75000	67.99075	68,267,260	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			5,789.32000	5.78932	5,939,870	17.74	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			3,472.35000	3.47235	3,346,390	17.74	0.00	0	435

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2018	Bond Future	9.94	Call			3,778.67000	3.77867	3,892,200	17.05	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			5,265.40000	5.26540	5,102,420	17.05	0.00	0	435
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>35,251</b>
<b>Total For R209</b>												<b>25,572,978.20</b>	<b>358</b>	<b>188,395</b>
R210	On	01/02/2018	Bond Future			184.35703	184.35703	184.60071	184.60071			0.00	0	2,159
R210	On	03/05/2018	Bond Future			185.38760	185.38760	185.63356	185.63356			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,159</b>
R210	On	01/02/2018	Bond Future	192.36	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			7,759.29000	7.75929	8,002,970		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			7,769.29000	7.76929	8,012,970		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			7,779.29000	7.77929	8,022,970		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			5,816.44000	5.81644	6,062,400		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			5,826.44000	5.82644	6,072,400		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			5,806.44000	5.80644	6,052,400		0.00	0	0
<b>Total R210 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>2,159</b>
R212	On	01/02/2018	Bond Future			149.59896	149.59896	149.59683	149.59683			0.00	0	4,967
R212	On	03/05/2018	Bond Future			152.40318	152.40318	152.39907	152.39907			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,967</b>
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			5,103.17000	5.10317	5,101,040		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			5,113.17000	5.11317	5,111,040		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			5,093.17000	5.09317	5,091,040		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			1,880.93000	1.88093	1,876,820		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			1,890.93000	1.89093	1,886,820		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			1,900.93000	1.90093	1,896,820		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>4,967</b>
R213	On	01/02/2018	Bond Future			9.78454	82.77966	9.82094	82.55332		13.34	0.00	0	58,787

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2018	Bond Future			9.85391	80.77562	9.89163	80.54448		14.62	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>58,787</b>
R213	On	01/02/2018	Bond Future	9.42	Call			721.53000	0.72153	747,430	13.09	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			3,264.58000	3.26458	3,064,140	13.09	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			739.85000	0.73985	766,600	13.10	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			3,218.12000	3.21812	3,018,530	13.10	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			703.53000	0.70353	728,590	13.08	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			3,311.44000	3.31144	3,110,160	13.08	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			2,083.09000	2.08309	2,149,830	14.48	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			4,084.15000	4.08415	3,919,750	14.48	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			2,108.61000	2.10861	2,176,060	14.48	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			4,046.42000	4.04642	3,882,730	14.48	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			2,057.74000	2.05774	2,123,780	14.47	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			4,122.13000	4.12213	3,957,030	14.47	0.00	0	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>58,787</b>
R214	On	01/02/2018	Bond Future			10.12680	70.70257	10.16819	70.43460		16.92	0.00	0	50,212
R214	On	03/05/2018	Bond Future			10.19195	68.72657	10.23465	68.45311		18.68	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>50,212</b>
R214	On	01/02/2018	Bond Future	9.83	Call			946.97000	0.94697	990,460	16.76	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,188.43000	3.18843	2,963,950	16.76	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			968.68000	0.96868	1,013,320	16.77	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,142.13000	3.14213	2,918,800	16.77	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			925.48000	0.92548	967,850	16.75	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,235.06000	3.23506	3,009,460	16.75	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			2,497.70000	2.49770	2,587,410	18.66	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			4,155.81000	4.15581	3,972,060	18.66	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			2,525.84000	2.52584	2,616,390	18.67	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			4,117.59000	4.11759	3,934,680	18.67	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			2,469.72000	2.46972	2,558,600	18.65	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			4,194.30000	4.19430	4,009,720	18.65	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>50,212</b>
<b>Total for Bond</b>												<b>111,794,088.09</b>	<b>1,304</b>	<b>1,116,566</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES18A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R210 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 01/02/2018 GOVI			568.91000	568.91000	567.38300	567.38300			5,689,100.00	1	782
GOVI On 03/05/2018 GOVI			579.53200	579.53200	577.97200	577.97200			0.00	0	0
<b>Total GOVI Future</b>									<b>5,689,100.00</b>	<b>1</b>	<b>782</b>
GOVI On 01/02/2018 GOVI	581.03	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Put			136,470.00000	13.64700	121,200,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Put			136,570.00000	13.65700	121,300,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Put			136,370.00000	13.63700	121,100,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Put			123,080.00000	12.30800	107,480,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			123,180.00000	12.31800	107,580,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/05/2018	GOVI	590.27	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Put			122,980.00000	12.29800	107,380,000		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>5,689,100.00</b>	<b>1</b>	<b>782</b>
<b>Total for GOVI</b>												<b>5,689,100.00</b>	<b>1</b>	<b>782</b>
AL37	On	01/02/2018	Index Future			554.50900	554.50900	553.82700	553.82700			0.00	0	0
AL37	On	03/05/2018	Index Future			564.86200	564.86200	564.16300	564.16300			0.00	0	0
<b>Total AL37 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL37</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
AL7T	On	01/02/2018	Index Future			632.76300	632.76300	631.42900	631.42900			0.00	0	0
AL7T	On	03/05/2018	Index Future			644.57700	644.57700	643.21400	643.21400			0.00	0	0
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ALBI	On	01/02/2018	Index Future			570.73400	570.73400	569.17600	569.17600			0.00	0	760
ALBI	On	03/05/2018	Index Future			581.39000	581.39000	579.79800	579.79800			0.00	0	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>760</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>760</b>
IGOV	On	01/02/2018	Index Future			245.49400	245.49400	245.38600	245.38600			0.00	0	877
IGOV	On	03/05/2018	Index Future			250.09600	250.09600	249.98200	249.98200			0.00	0	269
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>1,146</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>1,146</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>1,906</b>
JIBAR F	On	20/12/2017	Jibar Future			7.14000	92.86000	7.14000	92.86000			0.00	0	0
JIBAR F	On	17/01/2018	Jibar Future			7.20000	92.80000	7.20000	92.80000			0.00	0	0
JIBAR F	On	21/02/2018	Jibar Future			7.26000	92.74000	7.26000	92.74000			0.00	0	0
JIBAR F	On	20/03/2018	Jibar Future			7.30000	92.70000	7.30000	92.70000			0.00	0	2,500
JIBAR F	On	18/04/2018	Jibar Future			7.33000	92.67000	7.33000	92.67000			0.00	0	0
JIBAR F	On	20/06/2018	Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR F	On	19/09/2018	Jibar Future			7.49000	92.51000	7.49000	92.51000			0.00	0	0
JIBAR F	On	19/12/2018	Jibar Future			7.58000	92.42000	7.58000	92.42000			0.00	0	0
JIBAR F	On	20/03/2019	Jibar Future			7.67000	92.33000	7.67000	92.33000			0.00	0	0
JIBAR F	On	19/06/2019	Jibar Future			7.77000	92.23000	7.77000	92.23000			0.00	0	0
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>2,500</b>
<b>Total For JIBAR FUTURE</b>												<b>0.00</b>	<b>0</b>	<b>2,500</b>
<b>Total for Jibar</b>												<b>0.00</b>	<b>0</b>	<b>2,500</b>
10Y ST	On	17/12/2025	Interest Rate Swap			98.57147	98.57147	98.63173	98.63173			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			95.69605	95.69605	95.75433	95.75433			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap			94.52711	94.52711	94.58054	94.58054			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
10Y ST On 21/09/2026			96.69601	96.69601	96.74105	96.74105			0.00	0	0
10Y ST On 21/12/2026			100.43589	100.43589	100.47723	100.47723			0.00	0	0
10Y ST On 15/03/2027			99.08183	99.08183	99.12581	99.12581			0.00	0	0
10Y ST On 21/06/2027			101.14074	101.14074	101.18687	101.18687			0.00	0	0
10Y ST On 20/09/2027			104.80220	104.80220	104.85141	104.85141			0.00	0	0
<b>Total 10Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 10Y STND</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
1Y STN On 21/12/2017			99.75947	99.75947	99.75947	99.75947			0.00	0	0
1Y STN On 15/03/2018			99.72508	99.72508	99.72720	99.72720			0.00	0	0
1Y STN On 21/06/2018			99.95093	99.95093	99.95500	99.95500			0.00	0	0
1Y STN On 20/09/2018			100.21834	100.21834	100.22605	100.22605			0.00	0	0
<b>Total 1Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 1Y STND</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
2Y STN On 18/12/2017			99.79700	99.79700	99.79700	99.79700			0.00	0	0
2Y STN On 16/03/2018			99.00977	99.00977	99.01084	99.01084			0.00	0	0
2Y STN On 15/06/2018			98.63528	98.63528	98.64066	98.64066			0.00	0	0
2Y STN On 21/09/2018			98.68763	98.68763	98.69517	98.69517			0.00	0	0
2Y STN On 21/12/2018			99.20000	99.20000	99.21000	99.21000			0.00	0	0
2Y STN On 15/03/2019			99.73501	99.73501	99.74504	99.74504			0.00	0	0
2Y STN On 21/06/2019			100.29226	100.29226	100.30044	100.30044			0.00	0	0
2Y STN On 20/09/2019			100.86264	100.86264	100.86820	100.86820			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			97.84369	97.84369	97.85491	97.85491			0.00	0	0
5Y STN On 16/03/2021			97.20838	97.20838	97.22310	97.22310			0.00	0	0
5Y STN On 15/06/2021			96.54264	96.54264	96.56228	96.56228			0.00	0	0
5Y STN On 21/09/2021			96.85377	96.85377	96.87578	96.87578			0.00	0	0
5Y STN On 21/12/2021			99.14551	99.14551	99.16944	99.16944			0.00	0	51
5Y STN On 15/03/2022			99.38285	99.38285	99.40873	99.40873			0.00	0	0
5Y STN On 21/06/2022			100.67415	100.67415	100.69915	100.69915			0.00	0	0
5Y STN On 20/09/2022			102.94662	102.94662	102.97160	102.97160			0.00	0	0
<b>Total 5Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total For 5Y STND</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Interest Rate Swap</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Derivatives :</b>									<b>117,483,188.09</b>	<b>1,305</b>	<b>1,121,805</b>
AA05 On 22/03/2019		Spot Bond	9.06000	102.34679	9.06000	102.32175			0.00	0	0
<b>Total AA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.57727			0.00	0	0
<b>Total AA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AA06/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			10.40000	99.02737	10.40000	98.99979		12,480,000,000,000.00		1,200,000,000	300,000,000
<b>Total AA07 SPOT</b>								<b>12,480,000,000,000.00</b>		<b>1,200,000,000</b>	<b>300,000,000</b>
<b>Total For AA07</b>								<b>12,480,000,000,000.00</b>		<b>1,200,000,000</b>	<b>300,000,000</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	102.39900	10.00000	102.37200			0.00	0	0
<b>Total AB01/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB01/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2018 Spot Bond					0.00000	100.59446			0.00	0	70,000,000
<b>Total AB011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For AB011</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
AB013 On 21/11/2018 Spot Bond			8.70000	100.16046	8.70000	100.13689			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 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB014U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB014U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB015L On 19/11/2019 Spot Bond			10.84000	100.72285	10.84000	100.69349			0.00	0	0
<b>Total AB015U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB015U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB016U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB016U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB017U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB017U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB018L On 04/09/2020 Spot Bond			11.37000	103.12069	11.37000	103.08919			0.00	0	0
<b>Total AB018U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB018U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB019U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB019U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB020L On 03/09/2022 Spot Bond			11.81000	103.28597	11.81000	103.25323			0.00	0	0
<b>Total AB020U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB021U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB021U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB023U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB023U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB024L On 05/05/2021 Spot Bond			100.00000	18.47161	100.00000	18.44227			0.00	0	0
<b>Total AB024U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB024U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB025U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB025U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB026L On 20/08/2021 Spot Bond			100.00000	19.60621	100.00000	19.56305			0.00	0	0
<b>Total AB026U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB028U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB028U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB029U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB029U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB030U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB030U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB031U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB031U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB032U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB032U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000			0.00	0	0
<b>Total ABC1234/R2022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABC1234/R2022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABCPI3 On 07/12/2023 Spot Bond			4.60000	4.60000	4.60000	263.30801				0.00	0	0
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABF19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN07 On 17/03/2018 Spot Bond					0.00000	100.01685				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					0.00000	101.31141				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					0.00000	99.88342				0.00	1,200,000,000	1,200,000,000
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>1,200,000,000</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>1,200,000,000</b>
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.93603				0.00	0	0
<b>Total ABFN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN12 On 09/04/2019 Spot Bond					0.00000	101.59168				0.00	0	0
<b>Total ABFN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN13 On 14/05/2020 Spot Bond					0.00000	101.60727				0.00	0	0
<b>Total ABFN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.69170				0.00	0	0
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN15 On 11/11/2020 Spot Bond					0.00000	101.01660				0.00	0	0
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.49775				0.00	0	0
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN17 On 17/05/2019 Spot Bond					0.00000	100.80228				0.00	0	0
<b>Total ABFN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.89137				0.00	0	0
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.52413				0.00	0	0
<b>Total ABFN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.53238				0.00	0	0
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2024 Spot Bond					0.00000	100.32385				0.00	0	200,000,000
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.52754				0.00	0	2,300,000,000
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,300,000,000</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	<b>2,300,000,000</b>
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.52375				0.00	0	0
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.35819				0.00	0	0
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2029 Spot Bond					0.00000	101.42003				0.00	0	0
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK1 On 07/11/2018 Spot Bond			9.75000	103.95806	9.75000	102.59659				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					0.00000	99.56995				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					0.00000	101.08594				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					0.00000	94.13105				0.00	0	0
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK2 On 24/05/2018 Spot Bond			9.45000	99.03840	9.45000	100.53338				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					0.00000	101.86130				0.00	0	0
<b>Total ABK3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABK3/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK3/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.77836				0.00	0	0
<b>Total ABK4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABK4/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK4/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	101.32659				0.00	0	0
<b>Total ABK5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABK5/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK6 On 05/06/2020 Spot Bond					0.00000	100.21152				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					0.00000	98.81009				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					0.00000	94.22126				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					0.00000	98.49951				0.00	0	0
<b>Total ABK9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI01 On 07/11/2018 Spot Bond			4.77000	152.14886	4.77000	151.14915				0.00	0	0
<b>Total ABKI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI02 On 05/06/2020 Spot Bond			6.14000	6.14000	6.14000	132.61902			0.00	0	0
<b>Total ABKI02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			100.00000	18.83351	100.00000	18.80083			0.00	0	0
<b>Total ABKI02/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			7.88000	94.93688	7.88000	110.45460			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	8.81272	100.00000	8.79742			0.00	0	0
<b>Total ABKI03/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			8.69500	96.60052	8.69500	109.87028			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	8.45982	100.00000	8.43958			0.00	0	0
<b>Total ABKI04/I2025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04/I2025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKS1 On 05/04/2021 Spot Bond					0.00000	89.16132			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			3.89000	185.49799	3.89000	185.44946			0.00	0	0
<b>Total ABN05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN33 On 29/01/2018 Spot Bond			6.62125	6.62125	6.62125	99.16270			0.00	0	0
<b>Total ABN33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN34 On 29/01/2018 Spot Bond			6.62125	6.62125	6.62125	99.16270			0.00	0	0
<b>Total ABN34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			3.64500	3.64500	3.64500	120.62885			0.00	0	0
<b>Total ABN61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN62 On 31/03/2028 Spot Bond			3.43500	3.43500	3.43500	170.95165			0.00	0	0
<b>Total ABN62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN63 On 07/12/2033 Spot Bond			3.42000	3.42000	3.42000	213.74824				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			10.25000	10.25000	10.25000	92.29769				0.00	0	0
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond					0.00000	102.24811				0.00	0	0
<b>Total ABN72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN74 On 09/05/2018 Spot Bond					0.00000	136.72500				0.00	0	0
<b>Total ABN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			10.65500	10.65500	10.65500	98.89215				0.00	0	0
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			9.52500	9.52500	9.52500	93.65690				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond					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					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			11.20000	11.20000	11.20000	95.86522				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					0.00000	100.04575				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					0.00000	101.07048				0.00	300,000,000	100,000,000
<b>Total ABN92 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For ABN92</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
ABS10 On 17/03/2018 Spot Bond			6.92500	103.12049	6.92500	103.10127				0.00	0	0
<b>Total ABS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11 On 09/04/2021 Spot Bond			9.65000	101.07191	9.65000	101.04575			0.00	0	620,000,000
<b>Total ABS11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For ABS11</b>									<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
ABS12 On 14/05/2020 Spot Bond			9.68000	99.86607	9.68000	99.84000		8,905,600,000,000.00		920,000,000	230,000,000
<b>Total ABS12 SPOT</b>								<b>8,905,600,000,000.00</b>		<b>920,000,000</b>	<b>230,000,000</b>
<b>Total For ABS12</b>								<b>8,905,600,000,000.00</b>		<b>920,000,000</b>	<b>230,000,000</b>
ABS12/R On 14/05/2020 Spot Bond			9.20000	100.88052	9.20000	100.85546			0.00	0	0
<b>Total ABS12/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 14/05/2022 Spot Bond			10.23000	98.85160	10.23000	98.82436			0.00	0	0
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 11/11/2020 Spot Bond			9.49000	100.35852	9.49000	100.33282			0.00	0	0
<b>Total ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS15 On 11/11/2022 Spot Bond			9.93000	100.24359	9.93000	100.21676			0.00	0	0
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			10.10000	102.50954	10.10000	102.48164			0.00	0	0
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			10.53500	101.55527	10.53500	101.52647			0.00	0	1,400,000,000
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,400,000,000</b>
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	<b>1,400,000,000</b>
ABS18 On 26/09/2023 Spot Bond			10.10000	100.99962	10.10000	100.97213			0.00	0	0
<b>Total ABS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS6 On 01/06/2020 Spot Bond			9.10000	98.33930	9.10000	98.31527			0.00	0	0
<b>Total ABS6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS7 On 11/09/2026 Spot Bond			10.55000	92.42261	10.55000	92.39637			0.00	0	3,860,000,000
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,860,000,000</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>3,860,000,000</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.93876	100.00000	10.91428			0.00	0	0
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS12 On 07/12/2023 Spot Bond			3.73000	3.73000	3.73000	275.25553			0.00	0	0
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			3.12000	144.25691	3.12000	147.11929			0.00	0	0
<b>Total ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ACIF1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02L On 20/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ACL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond					0.00000	93.07887			0.00	0	0
<b>Total ACL047 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000			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					0.00000	99.82989			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					0.00000	99.82489			0.00	0	0
<b>Total ACL096 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	99.82293			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					0.00000	99.82670			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					0.00000	99.83552			0.00	0	0
<b>Total ACL100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL104 On 20/12/2019 Spot Bond			9.70000	9.70000	9.70000	100.35435				0.00	0	0
<b>Total ACL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond					0.00000	218.91773				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					0.00000	218.95248				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					0.00000	99.83161				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond					0.00000	99.83107				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	10.23000	10.23000	102.34210				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			9.73000	9.73000	9.73000	99.91383				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond					0.00000	99.83182				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					0.00000	99.84118				0.00	0	0
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/06/2019 Spot Bond					0.00000	100.72946				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL185 On 20/09/2022 Spot Bond					0.00000	99.83255				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL187 On 20/09/2020 Spot Bond					0.00000	99.83020				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					0.00000	99.82775				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					0.00000	99.82729				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					0.00000	99.82729				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/12/2017 Spot Bond					0.00000	99.83552				0.00	0	0
<b>Total ACL196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond					0.00000	99.82412				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond					0.00000	99.82412				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond					0.00000	152.55492				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond					0.00000	153.56473				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL208 On 20/03/2018 Spot Bond					0.00000	99.84630				0.00	0	0
<b>Total ACL208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond					0.00000	100.50850				0.00	0	0
<b>Total ACL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond					0.00000	99.84262				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL213 On 20/06/2018 Spot Bond					0.00000	99.69213			0.00	0	1,182,000,000
<b>Total ACL213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,182,000,000</b>
<b>Total For ACL213</b>									<b>0.00</b>	<b>0</b>	<b>1,182,000,000</b>
ACL214 On 20/09/2020 Spot Bond					0.00000	93.22453			0.00	0	0
<b>Total ACL214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond					0.00000	99.84468			0.00	0	0
<b>Total ACL215 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond					0.00000	99.84489			0.00	0	0
<b>Total ACL216 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond					0.00000	99.83333			0.00	0	0
<b>Total ACL217 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond					0.00000	100.75549			0.00	0	0
<b>Total ACL218 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond					0.00000	101.20260			0.00	0	0
<b>Total ACL220 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond					0.00000	99.83406			0.00	0	0
<b>Total ACL221 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond					0.00000	99.83688			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	100.00000	100.00000	100.00000			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	83.28300	100.00000	83.09793			0.00	0	0
<b>Total ADCB01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 04/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total ADCB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AECI00 On 21/12/2017 Spot Bond					0.00000	102.70082			0.00	0	0
<b>Total AECI00 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For AECI00</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A: On 18/10/2018 Spot Bond					0.00000	101.34402				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					0.00000	101.38965				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					0.00000	101.54168				0.00	0	0
<b>Total AHF2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.84064				0.00	0	0
<b>Total AHF3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.31362				0.00	0	0
<b>Total AHF3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.69367				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					0.00000	101.61773				0.00	0	0
<b>Total AHF3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2019 Spot Bond					0.00000	102.23938				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					0.00000	102.01222				0.00	0	0
<b>Total AHF3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1A: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL1AU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For AHY2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIG2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIG2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			8.72500	101.94181	8.72500	101.91776			0.00	0	0
<b>Total AIR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			10.62500	105.65418	10.62500	105.62413			0.00	0	0
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			10.21500	95.89184	10.21500	95.86544			0.00	0	0
<b>Total AIR04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIR04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			11.17500	92.60248	11.17500	92.57466			0.00	0	0
<b>Total AIR05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL01 On 30/04/2028 Spot Bond			3.74500	172.57401	3.74500	172.52953			0.00	0	0
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond					0.00000	102.47973			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					0.00000	100.96365			0.00	0	0
<b>Total APF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF04 On 21/10/2021 Spot Bond					0.00000	101.30690			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>
APF05 On 24/08/2020 Spot Bond					0.00000	100.46691			0.00	0	0
<b>Total APF05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF06 On 24/08/2022 Spot Bond					0.00000	100.47966			0.00	0	0
<b>Total APF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS116L On 18/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS116U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS116U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS120L On 01/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS120U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS120U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS126U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS126U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS127U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS127U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS167U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS167U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS168U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS180U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS180U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS221U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS221U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01 On 20/03/2019 Spot Bond					0.00000	99.84125				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond					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>
ASN02: On 07/12/2033 Spot Bond			3.67000	231.97835	3.67000	231.91901				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 20/06/2019 Spot Bond					0.00000	98.92984				0.00	0	0
<b>Total ASN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 10/11/2019 Spot Bond					0.00000	100.79358				0.00	300,000,000	100,000,000
<b>Total ASN036 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For ASN036</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
ASN03: On 07/12/2033 Spot Bond			3.68500	207.01858	3.68500	206.96557				0.00	0	0
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04: On 12/03/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 19/03/2018 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 16/04/2018 Spot Bond					0.00000	101.38037				0.00	0	0
<b>Total ASN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 22/04/2020 Spot Bond					0.00000	101.29300				0.00	0	0
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 28/04/2020 Spot Bond					0.00000	101.11423				0.00	0	0
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 30/04/2020 Spot Bond					0.00000	101.09564				0.00	800,000,000	200,000,000
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
ASN06: On 14/05/2018 Spot Bond					0.00000	99.77754				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					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					0.00000	100.68341				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					0.00000	99.95215				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					0.00000	100.87462				0.00	0	0
<b>Total ASN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 02/07/2018 Spot Bond					0.00000	97.73397				0.00	0	0
<b>Total ASN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 20/06/2020 Spot Bond					0.00000	99.81058				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					0.00000	99.83906				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					0.00000	0.00000				0.00	0	0
<b>Total ASN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/06/2020 Spot Bond					0.00000	100.29069				0.00	0	2,000,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000</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 ASN083</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000</b>
ASN08 On 03/09/2020 Spot Bond					0.00000	100.24957				0.00	0	0
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 25/09/2018 Spot Bond					0.00000	101.83619				0.00	0	0
<b>Total ASN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 01/10/2020 Spot Bond					0.00000	126.27529				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09 On 08/10/2018 Spot Bond					0.00000	101.53432				0.00	0	0
<b>Total ASN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09 On 16/10/2020 Spot Bond					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>
ASN09 On 21/10/2020 Spot Bond					0.00000	101.26539				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09 On 10/11/2020 Spot Bond					0.00000	100.81655				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09 On 20/12/2020 Spot Bond					0.00000	75.09091				0.00	0	0
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11 On 02/12/2020 Spot Bond					0.00000	100.23115				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11 On 20/12/2017 Spot Bond					0.00000	99.83458				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>
ASN11 On 07/03/2021 Spot Bond					0.00000	100.14933				0.00	0	0
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11 On 03/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ASN114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11: On 10/12/2020 Spot Bond					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>
ASN11: On 27/01/2018 Spot Bond					0.00000	101.11198			0.00	0	0
<b>Total ASN119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 20/12/2020 Spot Bond					0.00000	99.78646			0.00	0	0
<b>Total ASN121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 20/03/2019 Spot Bond					0.00000	99.83798			0.00	0	0
<b>Total ASN125 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN125</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 24/02/2019 Spot Bond					0.00000	100.47240			0.00	0	0
<b>Total ASN128 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN128</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 24/02/2019 Spot Bond					0.00000	100.47420			0.00	0	0
<b>Total ASN129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 24/02/2019 Spot Bond					0.00000	100.46474			0.00	0	0
<b>Total ASN130 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN130</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 03/03/2019 Spot Bond					0.00000	100.22559			0.00	0	412,000,000
<b>Total ASN131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>412,000,000</b>
<b>Total For ASN131</b>									<b>0.00</b>	<b>0</b>	<b>412,000,000</b>
ASN13: On 03/03/2019 Spot Bond					0.00000	100.22378			0.00	0	500,000,000
<b>Total ASN132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ASN132</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ASN13: On 20/12/2020 Spot Bond					0.00000	99.78833			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					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					0.00000	89.64000			0.00	0	0
<b>Total ASN136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ASN136</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 31/01/2022 Spot Bond			3.85000	143.10490	3.85000	143.06777			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					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					0.00000	89.64000			0.00	0	0
<b>Total ASN141 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN141</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2020 Spot Bond					0.00000	101.83612			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					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					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					0.00000	100.91397			0.00	0	0
<b>Total ASN146 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN146</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond					0.00000	100.91397			0.00	0	0
<b>Total ASN147 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN147</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 31/01/2022 Spot Bond			3.89500	142.85956	3.89500	142.82232			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					0.00000	109.58372			0.00	0	0
<b>Total ASN150 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN150</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 02/06/2021 Spot Bond					0.00000	100.23604			0.00	0	0
<b>Total ASN152 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN152</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/03/2028 Spot Bond			4.33500	157.99418	4.33500	157.95093			0.00	0	0
<b>Total ASN154 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 29/06/2021 Spot Bond					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					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 27/07/2021 Spot Bond					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					0.00000	100.88845				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					0.00000	100.57148				0.00	0	0
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 29/08/2021 Spot Bond					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					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					0.00000	99.82406				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					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 02/12/2019 Spot Bond					0.00000	100.22155				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					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					0.00000	100.00000				0.00	0	0
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 30/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18: On 20/06/2022 Spot Bond					0.00000	99.81443				0.00	0	0
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 12/06/2020 Spot Bond					0.00000	100.02232				0.00	0	0
<b>Total ASN190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 15/06/2018 Spot Bond					0.00000	106.84473				0.00	0	0
<b>Total ASN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 30/06/2022 Spot Bond					0.00000	101.82883				0.00	0	0
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 31/01/2038 Spot Bond			3.94000	103.32846	3.94000	103.30140				0.00	0	0
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 20/06/2022 Spot Bond					0.00000	99.84295				0.00	0	0
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 09/04/2018 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 04/05/2018 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 20/06/2022 Spot Bond					0.00000	99.84141				0.00	0	0
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 20/06/2022 Spot Bond					0.00000	99.83074				0.00	200,000,000	751,500,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>751,500,000</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>200,000,000</b>	<b>751,500,000</b>
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 24/08/2021 Spot Bond					0.00000	100.54647				0.00	0	0
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 24/08/2025 Spot Bond					0.00000	100.59439				0.00	0	0
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 28/08/2020 Spot Bond					0.00000	100.36023				0.00	0	0
<b>Total ASN210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 05/03/2018 Spot Bond					0.00000	100.19675				0.00	0	0
<b>Total ASN211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 29/08/2022 Spot Bond					0.00000	100.35270				0.00	0	0
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 14/09/2018 Spot Bond					0.00000	99.97891				0.00	0	0
<b>Total ASN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 13/07/2018 Spot Bond					0.00000	101.32679				0.00	0	0
<b>Total ASN222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22 On 02/05/2018 Spot Bond					0.00000	100.88374				0.00	0	0
<b>Total ASN227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22 On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22 On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23 On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23 On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23 On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	100.36892				0.00	0	0
<b>Total ASN232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38 On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39 On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN40 On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN50 On 16/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN50U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN50U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ASN75U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN89I On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ASN89U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN89U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond					0.00000	100.02099			0.00	0	0
<b>Total BAR001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW11 On 01/10/2018 Spot Bond			9.10000	102.49254	9.10000	102.46748		5,096,000,000,000.00	560,000,000	140,000,000	
<b>Total BAW11 SPOT</b>								<b>5,096,000,000,000.00</b>	<b>560,000,000</b>	<b>140,000,000</b>	
<b>Total For BAW11</b>								<b>5,096,000,000,000.00</b>	<b>560,000,000</b>	<b>140,000,000</b>	
BAW17 On 05/12/2018 Spot Bond					0.00000	100.19896			0.00	0	28,000,000
<b>Total BAW17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>28,000,000</b>
<b>Total For BAW17</b>									<b>0.00</b>	<b>0</b>	<b>28,000,000</b>
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BAW17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond					0.00000	100.09091			0.00	0	0
<b>Total BAW18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			10.10000	98.87234	10.10000	98.84557			0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW21 On 24/03/2022 Spot Bond			10.20000	98.97690	10.20000	98.94970			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	102.03642	9.30000	102.01079			0.00	0	0
<b>Total BAW21/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW22 On 07/12/2022 Spot Bond					0.00000	100.14931			0.00	0	0
<b>Total BAW22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW24 On 30/09/2019 Spot Bond					0.00000	102.61334			0.00	0	0
<b>Total BAW24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW25 On 08/05/2020 Spot Bond					0.00000	100.84998			0.00	0	0
<b>Total BAW25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAW25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	100.17601				0.00	0	0
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA3 On 31/12/2018 Spot Bond					0.00000	102.23115				0.00	0	0
<b>Total BAYA31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA3 On 31/03/2018 Spot Bond					0.00000	102.22090				0.00	0	0
<b>Total BAYA34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA3 On 31/03/2018 Spot Bond					0.00000	102.57656				0.00	0	0
<b>Total BAYA35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA3 On 31/03/2018 Spot Bond					0.00000	99.61834				0.00	0	0
<b>Total BAYA36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA3 On 30/09/2018 Spot Bond					0.00000	102.94160				0.00	0	0
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.05322				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA4 On 30/09/2018 Spot Bond					0.00000	102.22128				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>
BAYA4 On 31/03/2019 Spot Bond					0.00000	102.22140				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>
BAYA5 On 31/03/2019 Spot Bond					0.00000	102.36208				0.00	0	0
<b>Total BAYA51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAYA51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA51 On 31/03/2019 Spot Bond					0.00000	103.63988				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>
BAYA52 On 30/09/2019 Spot Bond					0.00000	103.58798				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>
BAYA54 On 31/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BAYA55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA55 On 31/03/2022 Spot Bond					0.00000	102.46656				0.00	0	0
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA57 On 30/06/2020 Spot Bond					0.00000	102.92772				0.00	0	0
<b>Total BAYA58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA58 On 30/06/2022 Spot Bond			13.77000	103.90421	13.77000	103.86661				0.00	0	0
<b>Total BAYA59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA59 On 30/06/2020 Spot Bond			13.15000	13.15000	13.15000	103.99491				0.00	0	0
<b>Total BAYA60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA60 On 30/06/2020 Spot Bond					0.00000	102.38817				0.00	0	0
<b>Total BAYA61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA61 On 30/09/2020 Spot Bond					0.00000	100.35028				0.00	0	0
<b>Total BAYA62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA62 On 30/11/2020 Spot Bond					0.00000	100.34593				0.00	0	0
<b>Total BAYA63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA63 On 30/09/2022 Spot Bond					0.00000	100.35318				0.00	0	0
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA64 On 30/09/2020 Spot Bond					0.00000	100.33865				0.00	0	664,900,000
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>664,900,000</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 BAYA65</b>										<b>0.00</b>	<b>0</b>	<b>664,900,000</b>
BAYB0 On 30/06/2019 Spot Bond					0.00000	102.85869				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 31/12/2019 Spot Bond					0.00000	102.85848				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 31/03/2020 Spot Bond					0.00000	102.85859				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 30/09/2020 Spot Bond					0.00000	107.55466				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB1 On 30/06/2020 Spot Bond					0.00000	102.95664				0.00	0	0
<b>Total BAYB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC122 On 24/05/2018 Spot Bond					0.00000	100.41774				0.00	0	0
<b>Total BC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ10 On 12/07/2019 Spot Bond					0.00000	101.45250				0.00	0	0
<b>Total BCJ10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ12 On 23/03/2018 Spot Bond			8.05000	100.68496	8.05000	102.07378				0.00	0	0
<b>Total BCJ12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ13 On 20/04/2018 Spot Bond					0.00000	101.23158				0.00	0	0
<b>Total BCJ13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ14 On 09/05/2019 Spot Bond					0.00000	100.76094				0.00	0	0
<b>Total BCJ14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.77917				0.00	0	0
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.11420				0.00	0	0
<b>Total BCJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			9.27000	9.27000	9.27000	175.43687				0.00	0	0
<b>Total BD0205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			9.27000	9.27000	9.27000	176.07035				0.00	0	0
<b>Total BD0206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			9.65500	9.65500	9.65500	91.32385				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD302U On 18/04/2028 Spot Bond			100.00000	10.14442	100.00000	10.10587				0.00	0	0
<b>Total BD302U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD302U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BEER02 On 28/03/2018 Spot Bond			8.35000	101.15582	8.35000	101.13322				0.00	0	0
<b>Total BEER02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BEER02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1A7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BG1A7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A8 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1A8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1B2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1B2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1B2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1C2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1C2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1D2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1D2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1E2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1E2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1F2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1F2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2019 Spot Bond					0.00000	102.22046				0.00	0	0
<b>Total BGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL02 On 19/11/2019 Spot Bond			10.40000	101.47570	10.40000	101.44729				0.00	0	0
<b>Total BGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2020 Spot Bond					0.00000	102.92521				0.00	96,000,000	32,000,000
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>96,000,000</b>	<b>32,000,000</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>96,000,000</b>	<b>32,000,000</b>
BGL04 On 05/02/2020 Spot Bond			10.85000	102.05564	10.85000	102.02633				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 04/09/2020 Spot Bond			11.75000	102.25584	11.75000	102.22359				0.00	0	0
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2020 Spot Bond					0.00000	102.50336				0.00	0	0
<b>Total BGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL07 On 03/09/2022 Spot Bond			11.64000	103.89066	11.64000	103.85819				0.00	0	0
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	100.26374				0.00	0	0
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL09 On 29/09/2020 Spot Bond			11.75000	101.54119	11.75000	101.50917				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					0.00000	101.09109				0.00	0	0
<b>Total BGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL11 On 05/05/2021 Spot Bond			12.13000	101.67401	12.13000	102.08968				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					0.00000	104.63771				0.00	0	0
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL13 On 20/08/2021 Spot Bond			11.15000	105.40729	11.15000	105.37621				0.00	0	0
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL14 On 03/11/2021 Spot Bond					0.00000	104.68351				0.00	0	0
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL15 On 17/03/2022 Spot Bond					0.00000	101.98455				0.00	0	0
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	100.48483				0.00	0	0
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL17 On 14/08/2024 Spot Bond					0.00000	100.86110				0.00	0	0
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL18 On 30/09/2022 Spot Bond					0.00000	102.08883				0.00	0	0
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	102.15011				0.00	0	0
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGR04 On 28/02/2018 Spot Bond					0.00000	106.90411				0.00	0	0
<b>Total BGR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	101.25688				0.00	0	0
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID05 On 30/06/2019 Spot Bond					0.00000	101.20297				0.00	0	0
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			8.86000	104.02563	8.86000	104.00099				0.00	0	2,200,000,000
<b>Total BID06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
<b>Total For BID06</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
BID07 On 30/06/2020 Spot Bond					0.00000	101.70115				0.00	0	0
<b>Total BID07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID08 On 30/06/2022 Spot Bond					0.00000	101.74044				0.00	0	0
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2018 Spot Bond					0.00000	99.81347				0.00	0	0
<b>Total BPPF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2020 Spot Bond					0.00000	99.79642				0.00	0	0
<b>Total BPPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 17/09/2018 Spot Bond					0.00000	99.95921				0.00	0	0
<b>Total BPPF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 15/09/2020 Spot Bond					0.00000	99.95634				0.00	0	0
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 24/10/2018 Spot Bond					0.00000	101.08655				0.00	0	0
<b>Total BPPF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BPPF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BSR17 On 19/06/2018 Spot Bond					0.00000	0.00000				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>
BTC18 On 12/12/2017 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BTC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC19 On 09/01/2018 Spot Bond					0.00000	99.45815				0.00	0	0
<b>Total BTC190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC19 On 12/01/2018 Spot Bond					0.00000	99.39800				0.00	0	0
<b>Total BTC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC19 On 17/01/2018 Spot Bond					0.00000	99.34365				0.00	0	0
<b>Total BTC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC19 On 22/01/2018 Spot Bond					0.00000	99.19693				0.00	0	0
<b>Total BTC193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC19 On 07/02/2018 Spot Bond					0.00000	98.86827				0.00	0	0
<b>Total BTC194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC19 On 15/02/2018 Spot Bond					0.00000	98.58939				0.00	0	0
<b>Total BTC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BTC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC195 On 05/03/2018 Spot Bond					0.00000	98.32484				0.00	0	0
<b>Total BTC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC196 On 14/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BTC197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ18 On 27/03/2018 Spot Bond					0.00000	101.87167				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					0.00000	101.93464				0.00	0	0
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 19/11/2018 Spot Bond					0.00000	100.55911				0.00	0	0
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 10/11/2019 Spot Bond					0.00000	100.82100				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					0.00000	100.84325				0.00	0	0
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX161U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX161U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX162U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX162U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX163U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX163U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYA49U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BYA49U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BYB10I On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BYB10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYB10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL12 On 06/09/2018 Spot Bond			15.30000	100.40181	15.30000	100.36092			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					0.00000	103.08134			0.00	0	0
<b>Total CBL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			13.10000	102.61652	13.10000	102.58113			0.00	0	0
<b>Total CBL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond					0.00000	101.76200			0.00	0	0
<b>Total CBL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			12.60000	101.07209	12.60000	101.03854			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					0.00000	100.83848			0.00	0	0
<b>Total CBL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			10.45000	96.83479	10.45000	96.80754		836,000,000,000.00	80,000,000	40,000,000	
<b>Total CBL22 SPOT</b>								<b>836,000,000,000.00</b>	<b>80,000,000</b>	<b>40,000,000</b>	
<b>Total For CBL22</b>								<b>836,000,000,000.00</b>	<b>80,000,000</b>	<b>40,000,000</b>	
CBL23 On 18/05/2018 Spot Bond					0.00000	101.02797			0.00	0	0
<b>Total CBL23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL24 On 02/11/2020 Spot Bond					0.00000	101.08659			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					0.00000	100.92019			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			10.75000	102.14413	10.75000	102.11459		4,300,000,000,000.00	400,000,000	200,000,000	
<b>Total CBL26 SPOT</b>								<b>4,300,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CBL26</b>										<b>4,300,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
CBL27 On 12/05/2020 Spot Bond					0.00000	100.74324				0.00	0	0
<b>Total CBL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			11.07500	105.75673	11.07500	105.72560				0.00	0	0
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			10.50000	105.21812	10.50000	105.18854				0.00	0	400,000,000
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
CCT03 On 15/03/2025 Spot Bond			10.85000	104.26692	10.85000	104.23650				0.00	0	0
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT04 On 17/07/2027 Spot Bond			10.58000	100.68403	10.58000	101.66328				0.00	0	0
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond					0.00000	101.42491				0.00	0	0
<b>Total CGR14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	102.99660	10.00000	102.96970				0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR18 On 04/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond					0.00000	101.95766				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>
CGR23 On 08/02/2019 Spot Bond					0.00000	101.05755				0.00	0	0
<b>Total CGR23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CGR23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond					0.00000	102.44861				0.00	0	0
<b>Total CGR24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR25 On 27/06/2019 Spot Bond					0.00000	102.32351				0.00	0	0
<b>Total CGR25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR27 On 25/11/2019 Spot Bond					0.00000	100.49125				0.00	0	0
<b>Total CGR27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR28 On 08/02/2018 Spot Bond					0.00000	100.84044				0.00	0	0
<b>Total CGR28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR29 On 08/02/2021 Spot Bond					0.00000	101.09022				0.00	0	0
<b>Total CGR29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR31 On 27/06/2018 Spot Bond					0.00000	101.84005				0.00	0	0
<b>Total CGR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR32 On 21/07/2020 Spot Bond					0.00000	101.52826				0.00	0	0
<b>Total CGR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR33 On 22/09/2020 Spot Bond					0.00000	99.74209				0.00	0	0
<b>Total CGR33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	101.90184				0.00	0	0
<b>Total CGR34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR35 On 28/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR35U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR35U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR36 On 02/10/2018 Spot Bond					0.00000	101.72064				0.00	0	0
<b>Total CGR36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond					0.00000	97.34378				0.00	0	0
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond					0.00000	103.06558				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					0.00000	100.41880				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					0.00000	101.84461				0.00	0	0
<b>Total CIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CIG09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG10 On 29/07/2019 Spot Bond					0.00000	101.21554				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					0.00000	96.35032				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					0.00000	101.29866				0.00	0	0
<b>Total CIG12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 01/07/2021 Spot Bond			10.11000	104.54941	10.11000	104.52140				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 29/08/2021 Spot Bond			3.14000	141.68176	3.14000	141.57707				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2021 Spot Bond			3.82000	3.82000	3.82000	137.59164				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000				0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000				0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			13.50000	98.36376	13.50000	98.32884				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2018 Spot Bond			9.35000	102.77935	9.35000	102.75350				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26 On 26/03/2019 Spot Bond			9.53000	102.21999	9.53000	102.19370				0.00	0	0
<b>Total CLN262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 20/12/2017 Spot Bond					0.00000	99.81736				0.00	0	0
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN30 On 20/12/2017 Spot Bond					0.00000	166.19737				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>
CLN30 On 20/12/2017 Spot Bond					0.00000	99.82896				0.00	0	0
<b>Total CLN302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN30: On 20/12/2017 Spot Bond					0.00000	166.97906				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN30: On 20/12/2017 Spot Bond					0.00000	165.42746				0.00	0	0
<b>Total CLN304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN30: On 20/12/2017 Spot Bond					0.00000	166.45605				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN31: On 14/11/2022 Spot Bond					0.00000	100.77300				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>
CLN31: On 14/11/2022 Spot Bond			11.53000	93.45869	11.53000	93.42975				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>
CLN31: On 20/03/2023 Spot Bond			12.05000	94.75006	12.05000	94.71944				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>
CLN31: On 20/03/2023 Spot Bond					0.00000	99.81452				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>
CLN31: On 14/11/2022 Spot Bond					0.00000	100.75739				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>
CLN32: On 30/04/2018 Spot Bond					0.00000	100.43363				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32: On 30/04/2018 Spot Bond			11.81000	99.97099	11.81000	99.94003				0.00	0	0
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32: On 20/06/2018 Spot Bond					0.00000	99.82865				0.00	0	0
<b>Total CLN325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32: On 20/06/2018 Spot Bond					0.00000	99.82585				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2023 Spot Bond					0.00000	99.81480				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2018 Spot Bond					0.00000	99.91668				0.00	0	0
<b>Total CLN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN332 On 20/06/2018 Spot Bond					0.00000	99.80943				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>
CLN337 On 20/09/2018 Spot Bond					0.00000	143.18655				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 20/12/2018 Spot Bond					0.00000	100.32894				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>
CLN343 On 20/12/2023 Spot Bond					0.00000	99.80163				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2018 Spot Bond					0.00000	99.84489				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					0.00000	98.96759				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>
CLN350 On 28/10/2018 Spot Bond					0.00000	101.04860				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>
CLN358 On 30/04/2018 Spot Bond					0.00000	101.10766				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>
CLN362 On 20/03/2019 Spot Bond					0.00000	99.84910				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond			10.71000	101.72609	10.71000	101.69678				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond					0.00000	99.83626				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 06/08/2023 Spot Bond					0.00000	101.07891				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 20/03/2024 Spot Bond			12.85000	103.54554	12.85000	103.50992				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					0.00000	101.11877				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond			12.88000	103.82381	12.88000	103.78860				0.00	0	0
<b>Total CLN367 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN367 On 06/08/2023 Spot Bond					0.00000	99.50455				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					0.00000	101.24824				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					0.00000	99.80353				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					0.00000	99.83858				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					0.00000	99.83538				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					0.00000	99.83557				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 20/03/2021 Spot Bond			10.15000	101.55465	10.15000	101.52688				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/06/2019 Spot Bond					0.00000	96.21878				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/03/2024 Spot Bond			10.98000	100.53047	10.98000	100.50080				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/09/2024 Spot Bond			11.00000	102.54622	11.00000	102.51590				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					0.00000	99.81638				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 20/09/2024 Spot Bond			12.64000	100.08241	12.64000	100.04854				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					0.00000	99.79997				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					0.00000	99.83524				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					0.00000	101.31952				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					0.00000	99.82518				0.00	0	0
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 20/12/2019 Spot Bond					0.00000	105.46230				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN393 On 20/09/2022 Spot Bond					0.00000	99.83443				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					0.00000	100.42229				0.00	0	0
<b>Total CLN395 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN395</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN395 On 20/03/2020 Spot Bond					0.00000	99.82151				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					0.00000	100.20256				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					0.00000	100.73239				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					0.00000	100.72848				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond					0.00000	99.83432				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 21/02/2018 Spot Bond					0.00000	100.66507				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					0.00000	100.13872				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN406 On 20/06/2020 Spot Bond					0.00000	99.83338				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					0.00000	101.61721				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN410 On 20/09/2020 Spot Bond					0.00000	99.81645				0.00	0	0
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 20/09/2020 Spot Bond					0.00000	99.81551				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 18/07/2020 Spot Bond					0.00000	101.62479				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN41: On 20/09/2020 Spot Bond					0.00000	101.54391				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>
CLN41: On 20/09/2020 Spot Bond					0.00000	99.80893				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>
CLN41: On 18/07/2020 Spot Bond					0.00000	101.72339				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN41: On 23/09/2020 Spot Bond					0.00000	99.61688				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN41: On 20/12/2020 Spot Bond					0.00000	99.79958				0.00	0	0
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	49.61339				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					0.00000	99.79771				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>
CLN42: On 26/01/2021 Spot Bond					0.00000	101.63586				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>
CLN42: On 20/12/2020 Spot Bond					0.00000	110.54730				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42: On 20/12/2020 Spot Bond					0.00000	106.51000				0.00	0	0
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42: On 20/12/2020 Spot Bond					0.00000	107.56110				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>
CLN42: On 20/12/2020 Spot Bond					0.00000	102.38636				0.00	0	0
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN425 On 20/12/2020 Spot Bond					0.00000	107.33250				0.00	0	0
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN426 On 20/12/2018 Spot Bond					0.00000	101.49861				0.00	0	0
<b>Total CLN427 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN427</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN427 On 20/12/2020 Spot Bond					0.00000	99.76028				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					0.00000	121.65169				0.00	0	0
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN430 On 20/12/2020 Spot Bond					0.00000	116.14307				0.00	0	0
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN431 On 20/12/2020 Spot Bond					0.00000	115.25712				0.00	0	0
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN432 On 20/12/2020 Spot Bond					0.00000	121.52148				0.00	0	0
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN433 On 20/12/2020 Spot Bond					0.00000	122.49971				0.00	0	0
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 20/12/2020 Spot Bond					0.00000	99.81743				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					0.00000	99.82589				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 03/02/2021 Spot Bond					0.00000	101.04760				0.00	0	0
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN439 On 20/03/2021 Spot Bond					0.00000	123.42675				0.00	0	0
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44 On 20/03/2021 Spot Bond					0.00000	99.66711				0.00	0	0
<b>Total CLN441 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN441</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44 On 23/05/2021 Spot Bond					0.00000	100.54302				0.00	0	0
<b>Total CLN444 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN444</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44 On 24/05/2021 Spot Bond			10.40000	103.29131	10.40000	103.26239				0.00	0	0
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45 On 31/01/2022 Spot Bond			4.52000	139.50247	4.52000	139.46378				0.00	0	0
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45 On 31/01/2025 Spot Bond			6.49500	100.54392	6.49500	100.51079				0.00	0	0
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45 On 31/01/2025 Spot Bond			6.13500	102.86161	6.13500	102.82870				0.00	0	0
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45 On 04/05/2021 Spot Bond					0.00000	100.50834				0.00	0	0
<b>Total CLN455 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN455</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45 On 20/12/2021 Spot Bond					0.00000	99.79377				0.00	0	0
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45 On 17/11/2021 Spot Bond					0.00000	100.66243				0.00	0	0
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45 On 29/11/2021 Spot Bond					0.00000	100.36681				0.00	0	0
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46 On 29/11/2021 Spot Bond					0.00000	100.36306				0.00	0	0
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46 On 15/02/2022 Spot Bond					0.00000	100.78592				0.00	0	0
<b>Total CLN461 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN461</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN461 On 16/02/2022 Spot Bond			11.32000	102.68982	11.32000	102.65910				0.00	0	0
<b>Total CLN462 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN462</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN462 On 23/02/2018 Spot Bond					0.00000	100.48526				0.00	0	0
<b>Total CLN463 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN463</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN463 On 13/03/2022 Spot Bond			10.46000	101.13042	10.46000	101.10195				0.00	0	0
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN464 On 14/03/2020 Spot Bond					0.00000	99.97729				0.00	0	0
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN465 On 21/02/2024 Spot Bond					0.00000	100.57338				0.00	0	0
<b>Total CLN466 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN466</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN466 On 27/03/2020 Spot Bond					0.00000	101.80848				0.00	0	0
<b>Total CLN467 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN467</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN467 On 28/03/2020 Spot Bond					0.00000	101.84722				0.00	0	0
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN468 On 28/03/2022 Spot Bond					0.00000	101.93036				0.00	0	0
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN469 On 07/05/2018 Spot Bond					0.00000	100.82611				0.00	0	0
<b>Total CLN470 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN470</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN470 On 17/05/2019 Spot Bond					0.00000	100.61011				0.00	0	0
<b>Total CLN471 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN471</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN471 On 19/11/2022 Spot Bond					0.00000	100.63796				0.00	0	0
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN472 On 05/10/2022 Spot Bond					0.00000	92.82963				0.00	0	0
<b>Total CLN473 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN473</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN473 On 05/10/2022 Spot Bond			13.72000	13.72000	13.72000	88.91859				0.00	0	0
<b>Total CLN474 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN474</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN474 On 23/06/2021 Spot Bond					0.00000	100.20291				0.00	0	0
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN475 On 20/09/2020 Spot Bond					0.00000	99.81551				0.00	0	0
<b>Total CLN476 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN476</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN476 On 29/11/2021 Spot Bond			100.00000	13.35723	100.00000	13.32734				0.00	0	0
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN477 On 05/10/2022 Spot Bond			10.51500	99.20971	10.51500	97.54890				0.00	0	0
<b>Total CLN478 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN478</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN478 On 05/10/2022 Spot Bond					0.00000	101.77982				0.00	0	0
<b>Total CLN479 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN479</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN479 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN480 On 07/06/2022 Spot Bond					0.00000	100.20211				0.00	0	0
<b>Total CLN481 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN481</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN481 On 20/05/2021 Spot Bond					0.00000	100.59531				0.00	0	0
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond					0.00000	101.46740				0.00	0	0
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN483 On 02/12/2021 Spot Bond					0.00000	100.72285				0.00	0	0
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN484 On 02/12/2021 Spot Bond			10.25000	98.42677	10.25000	98.39974				0.00	0	0
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN485 On 20/06/2022 Spot Bond					0.00000	100.54886				0.00	0	0
<b>Total CLN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN486</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN486 On 07/12/2021 Spot Bond			13.14000	98.72329	13.14000	98.54749				0.00	0	0
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN487 On 28/07/2022 Spot Bond			9.94000	99.37735	9.94000	100.53711				0.00	0	0
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN488 On 28/03/2020 Spot Bond					0.00000	101.82648				0.00	0	0
<b>Total CLN489 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN489</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN489 On 28/03/2022 Spot Bond					0.00000	101.91999				0.00	0	0
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN490 On 07/06/2022 Spot Bond					0.00000	84.11965				0.00	0	0
<b>Total CLN491 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN491</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN491 On 30/09/2019 Spot Bond					0.00000	101.91724				0.00	0	0
<b>Total CLN492 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN492</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN492 On 20/06/2022 Spot Bond					0.00000	99.81592				0.00	0	0
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN493 On 07/06/2022 Spot Bond			12.75000	97.51507	12.75000	97.35403				0.00	0	0
<b>Total CLN494 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN494</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN494 On 29/08/2020 Spot Bond					0.00000	100.34230				0.00	0	0
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN495 On 04/09/2024 Spot Bond			10.94000	96.47170	10.94000	98.68187				0.00	0	0
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN496 On 04/09/2024 Spot Bond					0.00000	100.23769				0.00	0	0
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN497</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN497 On 08/06/2022 Spot Bond					0.00000	100.03951			0.00	0	0
<b>Total CLN498 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN498</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN498 On 20/05/2021 Spot Bond					0.00000	100.57668			0.00	0	0
<b>Total CLN499 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN499</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN500 On 10/10/2020 Spot Bond					0.00000	101.47292			0.00	0	0
<b>Total CLN500 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN500</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN501 On 11/10/2022 Spot Bond					0.00000	101.49594			0.00	0	0
<b>Total CLN501 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN501</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN502 On 11/10/2024 Spot Bond					0.00000	101.55107			0.00	0	0
<b>Total CLN502 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN502</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN503 On 20/12/2022 Spot Bond					0.00000	99.80967			0.00	0	0
<b>Total CLN503 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN503</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN504 On 11/10/2024 Spot Bond					0.00000	101.36596			0.00	0	0
<b>Total CLN504 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN504</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN505 On 24/10/2020 Spot Bond					0.00000	101.17527			0.00	0	0
<b>Total CLN505 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN505</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN506 On 30/04/2019 Spot Bond					0.00000	101.01297			0.00	0	0
<b>Total CLN506 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN506</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN507 On 20/12/2022 Spot Bond					0.00000	99.81380			0.00	0	0
<b>Total CLN507 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN507</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN508 On 24/02/2020 Spot Bond					0.00000	100.88854			0.00	0	0
<b>Total CLN508 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN508</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN510 On 11/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	3,000,000,000	
<b>Total CLN510 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</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 CLN510</b>									10,000,000,000,000.00	5,000,000,000	3,000,000,000
CLN55 On 18/04/2028 Spot Bond					0.00000	204.78196			0.00	0	0
<b>Total CLN55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total CLN61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			9.65500	91.34751	9.65500	91.32385			0.00	0	0
<b>Total CLN81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			9.27000	9.27000	9.27000	175.43687			0.00	0	0
<b>Total CLN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			9.27000	9.27000	9.27000	176.07035			0.00	0	0
<b>Total CLN89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF11 On 20/03/2018 Spot Bond					0.00000	99.84667			0.00	0	0
<b>Total CLNF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF12 On 20/06/2019 Spot Bond					0.00000	99.83931			0.00	0	0
<b>Total CLNF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF13 On 20/06/2019 Spot Bond					0.00000	100.19158			0.00	0	0
<b>Total CLNF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF14 On 20/09/2019 Spot Bond					0.00000	99.83924			0.00	0	0
<b>Total CLNF14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF15 On 20/06/2020 Spot Bond					0.00000	99.83243			0.00	0	0
<b>Total CLNF15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.65725			0.00	0	0
<b>Total CLNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ04 On 05/06/2018 Spot Bond			8.30000	100.54461	8.30000	100.52261			3,652,000,000,000.00	440,000,000	110,000,000
<b>Total COJ04 SPOT</b>									<b>3,652,000,000,000.00</b>	<b>440,000,000</b>	<b>110,000,000</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 COJ04</b>										<b>3,652,000,000,000.00</b>	<b>440,000,000</b>	<b>110,000,000</b>
COJ05 On 05/06/2023 Spot Bond			9.89500	109.88250	9.89500	109.85335				0.00	0	1,000,000,000
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
COJ07 On 23/03/2021 Spot Bond			10.36000	103.54955	10.36000	103.52065				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			10.85000	103.06638	10.85000	103.03663				0.00	0	0
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJG0 On 09/06/2024 Spot Bond			10.60000	98.20173	10.60000	98.17386				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			10.77500	95.17895	10.77500	95.15151				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			11.98000	91.60530	11.98000	91.57603				0.00	0	100,000,000
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			12.00000	85.30507	12.00000	85.27776				0.00	0	0
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			12.41500	96.41712	12.41500	98.83850				0.00	0	0
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CS001 On 31/03/2018 Spot Bond					0.00000	101.75004				0.00	0	0
<b>Total CS001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CS002 On 17/12/2020 Spot Bond					0.00000	99.88812				0.00	0	0
<b>Total CS002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CS003 On 12/08/2021 Spot Bond					0.00000	99.65486				0.00	0	0
<b>Total CS003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CSA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSD04 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSD04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN38 On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DEN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN40 On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DEN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 21/09/2018 Spot Bond					0.00000	99.82252				0.00	0	0
<b>Total DENG73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 28/09/2018 Spot Bond					0.00000	101.75156				0.00	0	0
<b>Total DENG74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 04/09/2018 Spot Bond					0.00000	100.20744				0.00	0	0
<b>Total DENG75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00 On 20/09/2018 Spot Bond					0.00000	99.78782				0.00	0	0
<b>Total DOL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00 On 24/01/2019 Spot Bond					0.00000	101.88197				0.00	0	0
<b>Total DOL004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00 On 20/12/2019 Spot Bond					0.00000	72.97058				0.00	0	0
<b>Total DOL009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL01 On 20/12/2021 Spot Bond					0.00000	99.68552				0.00	0	0
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY01 On 21/11/2022 Spot Bond					0.00000	100.51978				0.00	0	0
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY02 On 21/11/2024 Spot Bond					0.00000	100.53747				0.00	0	0
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY03 On 21/11/2024 Spot Bond			10.32000	10.32000	10.32000	100.99167			0.00	0	0
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			9.92000	97.31830	9.92000	97.29256		24,601,600,000,000.00	2,480,000,000	620,000,000	
<b>Total DV2021 SPOT</b>								<b>24,601,600,000,000.00</b>	<b>2,480,000,000</b>	<b>620,000,000</b>	
<b>Total For DV2021</b>								<b>24,601,600,000,000.00</b>	<b>2,480,000,000</b>	<b>620,000,000</b>	
DV22 On 07/02/2020 Spot Bond			9.19000	103.78720	9.19000	103.76186		23,793,788,564,000.00	2,589,095,600	920,947,500	
<b>Total DV22 SPOT</b>								<b>23,793,788,564,000.00</b>	<b>2,589,095,600</b>	<b>920,947,500</b>	
<b>Total For DV22</b>								<b>23,793,788,564,000.00</b>	<b>2,589,095,600</b>	<b>920,947,500</b>	
DV22/R On 07/02/2020 Spot Bond			100.00000	28.40186	100.00000	28.33934		0.00	0	0	
<b>Total DV22/R207 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV22/R207</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			9.89000	103.37198	9.89000	103.34487		74,885,102,000.00	7,571,800	220,660,400	
<b>Total DV23 SPOT</b>								<b>74,885,102,000.00</b>	<b>7,571,800</b>	<b>220,660,400</b>	
<b>Total For DV23</b>								<b>74,885,102,000.00</b>	<b>7,571,800</b>	<b>220,660,400</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.03794	100.00000	14.00703		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.03794	100.00000	14.00703		0.00	0	0	
<b>Total DV23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			10.31000	100.29652	10.31000	100.26912		0.00	0	0	
<b>Total DV24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV24</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.08070	9.69000	103.05419		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.08070	9.69000	103.05419		0.00	0	0	
<b>Total DV24/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV24/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.57500	94.08487	11.57500	94.05609		0.00	0	0	
<b>Total DV29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.20991	10.10000	103.18227		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.20991	10.10000	103.18227		0.00	0	0	
<b>Total DV29/R213 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV29/R213</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DVC02: On 19/02/2018 Spot Bond					0.00000	100.54303		0.00	0	0	
<b>Total DVC028 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For DVC028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC028 On 29/08/2018 Spot Bond					0.00000	100.31138				0.00	0	0
<b>Total DVC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC029 On 23/10/2018 Spot Bond					0.00000	101.09876				0.00	0	0
<b>Total DVC030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC030 On 30/03/2018 Spot Bond					0.00000	101.70710				0.00	0	0
<b>Total DVF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF18 On 31/05/2019 Spot Bond					0.00000	100.61110				0.00	0	0
<b>Total DVF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF19 On 29/11/2019 Spot Bond					0.00000	100.33307				0.00	0	0
<b>Total DVF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 28/03/2020 Spot Bond					0.00000	101.73315				0.00	0	0
<b>Total DVF20B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20B On 31/08/2020 Spot Bond					0.00000	100.28090				0.00	0	0
<b>Total DVF20C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20C On 23/10/2020 Spot Bond					0.00000	101.15963				0.00	0	0
<b>Total DVF20D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20D On 29/11/2021 Spot Bond					0.00000	100.34503				0.00	0	0
<b>Total DVF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF21 On 28/03/2022 Spot Bond					0.00000	101.90067				0.00	0	0
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22 On 29/08/2022 Spot Bond					0.00000	100.33766				0.00	0	0
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22B On 24/10/2022 Spot Bond					0.00000	101.19372				0.00	0	0
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF24 On 23/10/2024 Spot Bond					0.00000	101.23425				0.00	0	0
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			9.04000	115.17030	9.04000	115.14263				0.00	0	200,000,000
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
E170/R On 01/08/2020 Spot Bond			100.00000	28.40244	100.00000	28.33991				0.00	0	0
<b>Total E170/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN20 On 14/03/2020 Spot Bond			9.71000	102.27859	9.71000	102.25180				0.00	0	0
<b>Total ECN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			9.96000	101.70804	9.96000	101.68074				0.00	0	0
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			10.25000	101.11056	10.25000	101.08264				0.00	0	0
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN32 On 14/03/2032 Spot Bond			3.93000	101.49334	3.93000	101.46662				0.00	0	0
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			3.58000	95.96131	3.58000	95.93709				0.00	0	0
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037/I On 31/01/2037 Spot Bond			2.25000	117.25072	2.25000	117.22533				0.00	0	0
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 02/05/2028 Spot Bond			3.43000	125.62908	3.41500	125.76644				0.00	0	0
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL29 On 19/11/2029 Spot Bond			3.42500	112.42324	3.42500	112.39517				0.00	0	0
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			3.44500	111.95646	3.44500	111.92862				0.00	0	0
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			3.57500	101.49915	3.57500	101.47345				0.00	0	0
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36 On 31/01/2036 Spot Bond			3.55000	97.16576	3.55000	97.14132				0.00	0	0
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36/I2 On 31/01/2036 Spot Bond			2.25000	117.25072	2.25000	117.22533				0.00	0	0
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			9.95000	105.34309	9.95000	105.31530				0.00	0	0
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			10.03000	104.62041	10.03000	104.59213				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			11.05000	96.58934	11.05000	96.56065				0.00	0	0
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			11.37500	11.37500	11.37500	92.49050				0.00	0	0
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			11.62500	11.62500	11.62500	97.91456				0.00	0	1,999,999,800
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,999,999,800</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>1,999,999,800</b>
EMM06 On 23/06/2025 Spot Bond			11.15000	95.25104	11.15000	97.01285				0.00	0	0
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM07 On 10/07/2027 Spot Bond			11.00000	101.67223	11.00000	102.77890				0.00	0	0
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM07 On 17/07/2032 Spot Bond			11.63500	101.26516	11.63500	91.96150				0.00	0	0
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF002 On 28/05/2018 Spot Bond					0.00000	100.36240				0.00	0	0
<b>Total EPF002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EPF002</b>										0.00	0	0
EPF002 On 19/08/2018 Spot Bond					0.00000	100.67642				0.00	0	0
<b>Total EPF006 SPOT</b>										0.00	0	0
<b>Total For EPF006</b>										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.22023				0.00	0	0
<b>Total EPF007 SPOT</b>										0.00	0	0
<b>Total For EPF007</b>										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	100.42312				0.00	0	0
<b>Total EPF008 SPOT</b>										0.00	0	0
<b>Total For EPF008</b>										0.00	0	0
EPF009 On 30/03/2018 Spot Bond					0.00000	101.64205				0.00	0	0
<b>Total EPF009 SPOT</b>										0.00	0	0
<b>Total For EPF009</b>										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.18414				0.00	0	0
<b>Total EPF010 SPOT</b>										0.00	0	0
<b>Total For EPF010</b>										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.57549				0.00	0	0
<b>Total EPF011 SPOT</b>										0.00	0	0
<b>Total For EPF011</b>										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.90930				0.00	0	0
<b>Total EPF012 SPOT</b>										0.00	0	0
<b>Total For EPF012</b>										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF01U SPOT</b>										0.00	0	0
<b>Total For EPF01U</b>										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF02U SPOT</b>										0.00	0	0
<b>Total For EPF02U</b>										0.00	0	0
EPF03U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF03U SPOT</b>										0.00	0	0
<b>Total For EPF03U</b>										0.00	0	0
EPFC30 On 02/03/2018 Spot Bond					0.00000	100.20827				0.00	0	0
<b>Total EPFC30 SPOT</b>										0.00	0	0
<b>Total For EPFC30</b>										0.00	0	0
EPFC33 On 06/03/2018 Spot Bond					0.00000	102.11438				0.00	0	0
<b>Total EPFC33 SPOT</b>										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EPFC33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3 On 06/09/2018 Spot Bond					0.00000	100.15915				0.00	0	0
<b>Total EPFC34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3 On 03/05/2018 Spot Bond					0.00000	100.83398				0.00	0	0
<b>Total EPFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3 On 06/11/2018 Spot Bond					0.00000	100.83434				0.00	0	0
<b>Total EPFC36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2020 Spot Bond					0.00000	99.05726				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			12.60000	100.31067	12.60000	100.27739				0.00	0	0
<b>Total EQS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond					0.00000	100.88670				0.00	0	0
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS08A/JIBAR SPOT</b>										<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>
EQS10 On 28/07/2022 Spot Bond					0.00000	101.21552				0.00	0	0
<b>Total EQS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/08/2019 Spot Bond					0.00000	100.63441				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 17/05/2019 Spot Bond					0.00000	100.63680				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ERS3B5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/08/2019 Spot Bond					0.00000	100.66939			0.00	0	0
<b>Total ERS3C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/05/2019 Spot Bond					0.00000	100.70554			0.00	0	0
<b>Total ERS3C5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000			0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/08/2018 Spot Bond					0.00000	100.53076			0.00	0	0
<b>Total ERSA17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2018 Spot Bond					0.00000	100.80558			0.00	0	0
<b>Total ERSA20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.25926			0.00	0	0
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/05/2019 Spot Bond					0.00000	100.95898			0.00	0	0
<b>Total ERSA22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2019 Spot Bond					0.00000	100.62740			0.00	0	0
<b>Total ERSA23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.60997			0.00	0	0
<b>Total ERSA24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.63098			0.00	0	0
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES18 On 20/04/2018 Spot Bond			8.52000	101.61270	8.52000	101.58966		176,534,400,000,000.00	20,720,000,000	45,780,000,000	
<b>Total ES18 SPOT</b>								<b>'6,534,400,000,000.00</b>	<b>20,720,000,000</b>	<b>45,780,000,000</b>	
<b>Total For ES18</b>								<b>'6,534,400,000,000.00</b>	<b>20,720,000,000</b>	<b>45,780,000,000</b>	
ES18/R On 20/04/2018 Spot Bond			9.25000	101.36265	9.25000	101.33777		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ES18/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Spot Bond			9.68000	105.10504	9.68000	105.07804			216,305,408,000.00	22,345,600	1,972,293,200
<b>Total ES23 SPOT</b>									<b>216,305,408,000.00</b>	<b>22,345,600</b>	<b>1,972,293,200</b>
<b>Total For ES23</b>									<b>216,305,408,000.00</b>	<b>22,345,600</b>	<b>1,972,293,200</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	103.83711	10.00000	103.80958			0.00	0	0
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Spot Bond			10.44000	87.40279	10.44000	87.37835			98,482,856,472,000.00	9,433,223,800	6,950,098,200
<b>Total ES26 SPOT</b>									<b>18,482,856,472,000.00</b>	<b>9,433,223,800</b>	<b>6,950,098,200</b>
<b>Total For ES26</b>									<b>18,482,856,472,000.00</b>	<b>9,433,223,800</b>	<b>6,950,098,200</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.55619	7.85000	101.53470			0.00	0	0
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Spot Bond			11.14500	75.05917	11.18500	74.80401			111,857,956,038,000.00	10,036,604,400	5,264,864,700
<b>Total ES33 SPOT</b>									<b>11,857,956,038,000.00</b>	<b>10,036,604,400</b>	<b>5,264,864,700</b>
<b>Total For ES33</b>									<b>11,857,956,038,000.00</b>	<b>10,036,604,400</b>	<b>5,264,864,700</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.84739	7.50000	101.82668			0.00	0	0
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Spot Bond			11.43500	77.18659	11.43500	77.16302			128,899,894,000.00	11,272,400	8,624,525,600
<b>Total ES42 SPOT</b>									<b>128,899,894,000.00</b>	<b>11,272,400</b>	<b>8,624,525,600</b>
<b>Total For ES42</b>									<b>128,899,894,000.00</b>	<b>11,272,400</b>	<b>8,624,525,600</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.15001	8.50000	101.12689			0.00	0	0
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX02 On 19/05/2019 Spot Bond					0.00000	99.31688			0.00	0	0
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ20Z On 20/03/2020 Spot Bond					0.00000	99.83835			0.00	0	0
<b>Total FBJ20Z SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ20Z</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.83251			0.00	0	0
<b>Total FBJ22Z SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ22Z</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB08 On 31/05/2019 Spot Bond					0.00000	100.32359				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					0.00000	101.86948				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					0.00000	100.58368				0.00	0	50,000,000
<b>Total FIFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For FIFB10</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.77311				0.00	0	0
<b>Total FIFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.72605				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.85608				0.00	0	0
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.55169				0.00	0	0
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC32 On 24/05/2018 Spot Bond					0.00000	100.39858				0.00	0	0
<b>Total FIFC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FMLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FMLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			9.05000	99.31693	9.05000	99.29291				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>
FRB11 On 11/12/2017 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB12 On 02/06/2019 Spot Bond					0.00000	100.84777				0.00	0	0
<b>Total FRB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2021 Spot Bond					0.00000	99.05689				0.00	0	0
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2021 Spot Bond			11.35000	11.35000	11.35000	96.50941				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB15 On 06/03/2020 Spot Bond					0.00000	102.88438				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	104.79645				0.00	0	0
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	102.05803				0.00	0	0
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2021 Spot Bond					0.00000	105.18978				0.00	0	2,600,000,000
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000,000</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000,000</b>
FRB19 On 14/04/2021 Spot Bond			12.05000	102.81919	12.05000	102.78614				0.00	0	0
<b>Total FRB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB20 On 15/04/2021 Spot Bond					0.00000	103.13430				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					0.00000	100.56670				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					0.00000	100.24007				0.00	0	0
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	102.34782				0.00	0	0
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			9.18000	108.45075	9.18000	108.42415				0.00	0	1,050,000,000
<b>Total FRBC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For FRBC21</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
FRBC2:On 21/12/2018 Spot Bond					0.00000	103.87201				0.00	0	0
<b>Total FRBC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			3.37000	145.75279	3.37000	145.71684				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			3.53000	3.53000	3.53000	278.09222				0.00	0	0
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			3.79700	3.79700	3.79700	119.44727				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			4.09500	4.09500	4.09500	161.30295				0.00	0	0
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI29 On 31/03/2029 Spot Bond			4.04000	4.04000	4.04000	81.77377				0.00	0	0
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			4.32000	4.32000	4.32000	191.74989				0.00	0	0
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI46 On 31/03/2046 Spot Bond			4.38000	88.20753	4.38000	88.18330				0.00	0	0
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI50 On 31/12/2050 Spot Bond			4.35000	91.18092	4.35000	91.72239				0.00	0	0
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 30/11/2020 Spot Bond			9.09000	9.09000	9.09000	77.12769				0.00	0	0
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 28/10/2024 Spot Bond			10.37000	10.37000	10.37000	50.62571				0.00	0	0
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 10/12/2024 Spot Bond			10.41000	10.41000	10.41000	49.93097				0.00	0	0
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC06 On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond					0.00000	100.27958				0.00	0	54,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>54,300,000</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>54,300,000</b>
FRC15:On 20/12/2017 Spot Bond					0.00000	102.28278				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15:On 20/12/2017 Spot Bond					0.00000	102.10130				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					0.00000	102.16332				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					0.00000	102.77195				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					0.00000	102.12887				0.00	0	0
<b>Total FRC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 20/03/2018 Spot Bond					0.00000	102.01870				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					0.00000	102.02100				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					0.00000	102.85275				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					0.00000	102.08365				0.00	0	0
<b>Total FRC168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 31/01/2025 Spot Bond			4.59000	4.59000	4.59000	113.49125				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					0.00000	102.18636				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					0.00000	102.17887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 21/02/2018 Spot Bond					0.00000	100.14330				0.00	0	0
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/06/2018 Spot Bond					0.00000	102.18636				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					0.00000	102.07140				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					0.00000	102.02775				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					0.00000	100.57493				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					0.00000	102.33983				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					0.00000	110.55179				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/12/2018 Spot Bond					0.00000	104.86655				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					0.00000	102.65484				0.00	0	0
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/03/2019 Spot Bond					0.00000	102.14582				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					0.00000	102.16348				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19:On 02/04/2019 Spot Bond					0.00000	101.76388				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000				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					0.00000	102.27337				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/06/2019 Spot Bond					0.00000	102.53274				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 07/10/2020 Spot Bond					0.00000	104.20744				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	102.23224				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/05/2020 Spot Bond					0.00000	100.88932				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2019 Spot Bond					0.00000	100.88928				0.00	0	0
<b>Total FRC215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/11/2019 Spot Bond					0.00000	100.92026				0.00	0	0
<b>Total FRC219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22 On 31/01/2022 Spot Bond			3.93000	142.66908	3.93000	142.63175			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					0.00000	100.57053			0.00	0	0
<b>Total FRC225 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 25/06/2018 Spot Bond					0.00000	101.84265			0.00	0	0
<b>Total FRC231 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC231</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 31/01/2022 Spot Bond			4.79000	138.08086	4.79000	138.04157			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					0.00000	103.21195			0.00	0	0
<b>Total FRC234 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 08/02/2020 Spot Bond					0.00000	105.36930			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					0.00000	113.36702			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					0.00000	105.86221			0.00	0	0
<b>Total FRC238 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC238</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 19/10/2020 Spot Bond					0.00000	114.16972			0.00	0	0
<b>Total FRC239 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC239</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 19/10/2020 Spot Bond					0.00000	113.59872			0.00	0	0
<b>Total FRC240 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC240</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 08/02/2020 Spot Bond					0.00000	105.22062			0.00	0	0
<b>Total FRC241 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC241</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 08/02/2020 Spot Bond					0.00000	104.90503			0.00	0	0
<b>Total FRC242 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC242</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24: On 19/10/2020 Spot Bond					0.00000	102.93851				0.00	0	0
<b>Total FRC243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	106.18891				0.00	0	0
<b>Total FRC244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	102.90896				0.00	0	0
<b>Total FRC245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	102.33169				0.00	0	0
<b>Total FRC246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	105.33481				0.00	0	0
<b>Total FRC247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	96.36205				0.00	0	0
<b>Total FRC248 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC248</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	111.98831				0.00	0	0
<b>Total FRC249 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 19/10/2020 Spot Bond					0.00000	93.85867				0.00	0	0
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 13/02/2022 Spot Bond					0.00000	100.85497				0.00	0	0
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 14/03/2022 Spot Bond					0.00000	99.97664				0.00	0	0
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 27/03/2020 Spot Bond					0.00000	101.79797				0.00	0	0
<b>Total FRC254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 05/10/2022 Spot Bond					0.00000	101.77043				0.00	0	0
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC25( On 17/07/2027 Spot Bond					0.00000	101.44522				0.00	0	0
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 27/03/2020 Spot Bond					0.00000	101.77694				0.00	0	0
<b>Total FRC257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 08/05/2020 Spot Bond					0.00000	100.86890				0.00	0	0
<b>Total FRC258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	100.80384				0.00	0	0
<b>Total FRC259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 27/02/2023 Spot Bond			3.45500	101.86648	3.45500	101.41182				0.00	0	0
<b>Total FRC260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 10/10/2020 Spot Bond					0.00000	101.28367				0.00	0	0
<b>Total FRC261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 13/07/2020 Spot Bond					0.00000	101.31242				0.00	0	0
<b>Total FRC262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 15/03/2019 Spot Bond					0.00000	100.57414				0.00	0	0
<b>Total FRC263 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC263</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			4.45000	4.45000	4.45000	139.83530				0.00	0	0
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			4.51000	4.51000	4.51000	139.51679				0.00	0	0
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			4.49000	4.49000	4.49000	139.62287				0.00	0	0
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01( On 31/10/2020 Spot Bond					0.00000	101.36109				0.00	0	0
<b>Total FRD013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD011 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD151 On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD171 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			4.28000	83.77455	4.28000	83.93250				0.00	0	0
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI38 On 31/01/2038 Spot Bond			4.39000	96.56493	4.39000	96.53849				0.00	0	0
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond					0.00000	100.79330				0.00	3,600,000,000	1,800,000,000
<b>Total FRJ18 SPOT</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>1,800,000,000</b>
<b>Total For FRJ18</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>1,800,000,000</b>
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.89906				0.00	0	0
<b>Total FRJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.62152				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					0.00000	99.83085				0.00	0	0
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.97868				0.00	0	0
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.59402				0.00	17,300,000,000	17,500,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>17,300,000,000</b>	<b>17,500,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>17,300,000,000</b>	<b>17,500,000,000</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.59042				0.00	15,000,000,000	15,000,000,000
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS100 On 15/01/2024 Spot Bond			3.13800	3.13800	3.13800	97.60047				0.00	0	0
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 31/01/2038 Spot Bond			3.41000	3.41000	3.41000	112.02440				0.00	0	0
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond					0.00000	101.15404				0.00	0	0
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 23/01/2024 Spot Bond					0.00000	101.15404				0.00	0	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 31/01/2038 Spot Bond			3.55000	101.00895	3.55000	109.63605				0.00	0	0
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 07/12/2033 Spot Bond			3.62000	208.65785	3.62000	208.60477				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 31/01/2038 Spot Bond			4.50500	94.92460	4.50500	94.89832				0.00	0	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 07/12/2033 Spot Bond			3.65000	3.65000	3.65000	207.84627				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 29/04/2019 Spot Bond					0.00000	101.28693				0.00	0	0
<b>Total FRS113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/01/2025 Spot Bond			3.84500	119.10775	3.84500	119.07687				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS115 On 31/01/2038 Spot Bond			3.71500	106.92729	3.71500	106.89993				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			4.08000	101.16371	4.08000	101.13685				0.00	0	0
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			3.77000	113.52068	3.77000	204.84558				0.00	0	0
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 07/12/2033 Spot Bond			3.82000	203.66374	3.82000	203.61085				0.00	0	0
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 31/01/2025 Spot Bond			3.37500	107.50029	3.37500	107.47375				0.00	0	0
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 07/12/2033 Spot Bond			3.85000	202.92724	3.85000	202.87436				0.00	0	0
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS124 On 31/01/2038 Spot Bond			4.62500	93.24953	4.62500	93.22341				0.00	0	0
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/03/2028 Spot Bond			4.06000	161.84170	4.06000	161.79861				0.00	0	0
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/01/2038 Spot Bond			4.44000	83.66821	4.44000	95.82111				0.00	0	0
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 31/03/2028 Spot Bond			4.03500	103.06279	4.03500	162.15374				0.00	0	0
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS130 On 11/02/2018 Spot Bond			100.00000	93.35908	100.00000	93.13941				0.00	0	0
<b>Total FRS130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS131 On 31/03/2028 Spot Bond			4.09500	161.34607	4.09500	161.30295				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13: On 07/12/2033 Spot Bond			4.36000	190.89038	4.36000	190.83803			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					0.00000	100.61470			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			4.37000	84.25725	4.37000	96.82728			0.00	0	0
<b>Total FRS134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 31/01/2038 Spot Bond			4.62500	4.62500	4.62500	93.22341			0.00	0	0
<b>Total FRS135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 31/01/2038 Spot Bond			4.15000	100.10216	4.15000	100.07539			0.00	0	0
<b>Total FRS136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 31/03/2028 Spot Bond			3.90500	164.05786	3.90500	164.01486			0.00	0	0
<b>Total FRS137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 07/12/2033 Spot Bond			4.13000	196.20747	4.13000	196.15486			0.00	0	0
<b>Total FRS138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14: On 31/03/2028 Spot Bond			4.03500	162.19681	4.03500	162.15374			0.00	0	0
<b>Total FRS142 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14: On 31/03/2028 Spot Bond			4.03500	162.19681	4.03500	162.15374			0.00	0	0
<b>Total FRS143 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14: On 31/03/2028 Spot Bond			4.32500	95.46571	4.32500	158.08900			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>
FRS14: On 31/01/2025 Spot Bond			4.14500	116.82227	4.14500	116.79104			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>
FRS14: On 31/01/2022 Spot Bond			3.63000	144.31147	3.63000	144.27486			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14( On 31/03/2028 Spot Bond			4.38500	157.30602	4.38500	157.26275			0.00	0	0
<b>Total FRS149 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS149</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( On 31/03/2028 Spot Bond			4.42500	156.75798	4.42500	156.71470			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			4.11500	117.04856	4.11500	117.01737			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			4.39500	157.16881	4.39500	157.12553			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			4.43500	4.43500	4.43500	156.57803			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 19/05/2019 Spot Bond					0.00000	115.18983			0.00	0	0
<b>Total FRS157 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( On 20/06/2022 Spot Bond					0.00000	83.85269			0.00	0	0
<b>Total FRS158 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS158</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( On 06/06/2023 Spot Bond					0.00000	85.50063			0.00	0	0
<b>Total FRS159 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS159</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 06/06/2024 Spot Bond					0.00000	86.67577			0.00	0	0
<b>Total FRS160 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS160</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 06/06/2025 Spot Bond					0.00000	86.74392			0.00	0	0
<b>Total FRS161 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS161</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 20/06/2022 Spot Bond					0.00000	68.32539			0.00	0	0
<b>Total FRS162 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS162</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 06/06/2023 Spot Bond					0.00000	70.31014			0.00	0	0
<b>Total FRS163 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS163</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS164 On 06/06/2024 Spot Bond					0.00000	73.69813				0.00	0	0
<b>Total FRS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS165 On 06/06/2025 Spot Bond					0.00000	74.82261				0.00	0	0
<b>Total FRS165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS166 On 01/08/2021 Spot Bond					0.00000	49.77924				0.00	0	0
<b>Total FRS166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS167 On 01/08/2022 Spot Bond					0.00000	59.49328				0.00	0	0
<b>Total FRS167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS168 On 01/08/2022 Spot Bond					0.00000	57.49188				0.00	0	0
<b>Total FRS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS169 On 01/08/2021 Spot Bond					0.00000	51.82063				0.00	0	0
<b>Total FRS169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS170 On 01/08/2022 Spot Bond					0.00000	80.29228				0.00	0	0
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS171 On 16/10/2022 Spot Bond					0.00000	101.38094				0.00	0	0
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS172 On 16/10/2024 Spot Bond					0.00000	101.46758				0.00	0	0
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS173 On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS174 On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			3.24000	3.24000	3.24000	282.26711				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37 On 07/12/2023 Spot Bond			3.13000	3.13000	3.13000	283.87004			0.00	0	0
<b>Total FRS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			3.85000	3.85000	3.85000	273.56997			0.00	0	0
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			3.59000	3.59000	3.59000	144.49562			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					0.00000	101.12739			0.00	0	0
<b>Total FRS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			3.12000	147.15460	3.12000	147.11929			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					0.00000	100.90004			0.00	0	0
<b>Total FRS62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			3.39000	106.92466	3.39000	106.89823			0.00	0	0
<b>Total FRS64 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS81 On 30/10/2042 Spot Bond			3.14000	84.99010	3.14000	112.17773			0.00	0	0
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			3.30500	3.30500	3.30500	123.31996			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					0.00000	99.85652			0.00	0	0
<b>Total FRS86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			3.33500	3.33500	3.33500	123.07980			0.00	0	0
<b>Total FRS87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			4.04000	4.04000	4.04000	270.92608			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS94 On 08/08/2018 Spot Bond					0.00000	100.83110			0.00	400,000,000	100,000,000
<b>Total FRS94 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For FRS94</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
FRS96 On 27/08/2018 Spot Bond					0.00000	100.39550			0.00	0	0
<b>Total FRS96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			7.58000	102.67008	7.58000	102.64929			0.00	0	0
<b>Total FRX18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX19 On 15/11/2019 Spot Bond			8.48000	101.61227	8.48000	101.58896			0.00	0	0
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX20 On 01/10/2020 Spot Bond			8.83000	101.56158	8.83000	101.53748			0.00	0	0
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX23 On 28/02/2023 Spot Bond			9.61000	9.61000	9.61000	94.71528			0.00	0	0
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			9.92000	104.22930	9.92000	104.20158			0.00	0	0
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			10.33000	97.18041	10.33000	97.15352			0.00	0	400,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
FRX27 On 07/03/2027 Spot Bond			10.38000	101.61550	10.38000	101.58710		166,080,000,000,000.00	16,000,000,000	17,000,000,000	
<b>Total FRX27 SPOT</b>								<b>166,080,000,000,000.00</b>	<b>16,000,000,000</b>	<b>17,000,000,000</b>	
<b>Total For FRX27</b>								<b>166,080,000,000,000.00</b>	<b>16,000,000,000</b>	<b>17,000,000,000</b>	
FRX30 On 31/01/2030 Spot Bond			10.94500	95.65749	10.94500	95.62979			0.00	0	3,300,000,000
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.93500	93.03919	10.93500	93.01227			0.00	0	0
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX32 On 31/03/2032 Spot Bond			10.88500	98.81165	10.88500	99.48870		73,364,900,000,000.00	6,740,000,000	11,740,000,000	
<b>Total FRX32 SPOT</b>								<b>73,364,900,000,000.00</b>	<b>6,740,000,000</b>	<b>11,740,000,000</b>	
<b>Total For FRX32</b>								<b>73,364,900,000,000.00</b>	<b>6,740,000,000</b>	<b>11,740,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX45 On 14/04/2045 Spot Bond			11.75500	70.77910	11.75500	70.75689				0.00	0	0
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/09/2018 Spot Bond					0.00000	101.98439				0.00	0	0
<b>Total FS1A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/09/2018 Spot Bond					0.00000	102.18677				0.00	0	0
<b>Total FS1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/09/2018 Spot Bond					0.00000	102.07140				0.00	0	0
<b>Total FS1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1D1 On 20/09/2018 Spot Bond					0.00000	102.37001				0.00	0	0
<b>Total FS1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/11/2018 Spot Bond					0.00000	100.46694				0.00	0	0
<b>Total FS2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/02/2019 Spot Bond					0.00000	100.63598				0.00	0	0
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/02/2019 Spot Bond					0.00000	100.54253				0.00	0	0
<b>Total FS2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/02/2019 Spot Bond					0.00000	100.55802				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/02/2019 Spot Bond					0.00000	100.62608				0.00	0	0
<b>Total FS2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.51898				0.00	0	0
<b>Total FS3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.53634			0.00	0	0
<b>Total FS3B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS3B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS3C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS3D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4A3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4A4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A1L On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5A1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A2L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5A3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5A4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5E1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GBL02 On 15/10/2018 Spot Bond					0.00000	101.47131			0.00	0	0
<b>Total GBL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GBL03 On 16/11/2020 Spot Bond					0.00000	100.74283			0.00	0	0
<b>Total GBL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GH2A1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH2A1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2018 Spot Bond					0.00000	100.43122			0.00	0	0
<b>Total GH31A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2020 Spot Bond					0.00000	100.38139			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31A On 25/02/2020 Spot Bond					0.00000	100.38570			0.00	0	0
<b>Total GH31A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2020 Spot Bond					0.00000	100.41371			0.00	0	0
<b>Total GH31B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31C On 25/02/2020 Spot Bond					0.00000	100.44813			0.00	0	0
<b>Total GH31C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31D On 25/02/2020 Spot Bond					0.00000	100.46962			0.00	0	0
<b>Total GH31D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GH41U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH41U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GPT43 On 06/03/2018 Spot Bond					0.00000	100.14604			0.00	0	0
<b>Total GPT43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB11  On 31/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB14U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB14U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB15U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB15U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB22U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB22U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT06 On 11/12/2017 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total GRT06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	100.54086			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					0.00000	102.19393			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					0.00000	101.80251			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					0.00000	101.23372			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					0.00000	100.69553			0.00	0	0
<b>Total GRT11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT12 On 24/06/2020 Spot Bond					0.00000	102.14385			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					0.00000	101.35773			0.00	0	0
<b>Total GRT13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	99.97022			0.00	0	0
<b>Total GRT14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT15 On 15/04/2020 Spot Bond					0.00000	101.46544			0.00	0	0
<b>Total GRT15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT16 On 17/10/2021 Spot Bond					0.00000	101.37411			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT17 On 17/10/2023 Spot Bond			10.18000	101.46035	10.18000	101.43268			0.00	0	0
<b>Total GRT17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT18 On 13/03/2020 Spot Bond					0.00000	100.21227			0.00	0	200,000,000
<b>Total GRT18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For GRT18</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
GRT19 On 14/03/2022 Spot Bond					0.00000	101.02492			0.00	0	1,000,000,000
<b>Total GRT19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For GRT19</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	101.72550			0.00	0	0
<b>Total GRT20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT21 On 03/04/2024 Spot Bond			10.80000	96.72269	10.80000	97.29851			0.00	0	0
<b>Total GRT21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT22 On 16/10/2022 Spot Bond					0.00000	101.34675			0.00	0	0
<b>Total GRT22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT23 On 16/10/2024 Spot Bond					0.00000	101.38772			0.00	0	0
<b>Total GRT23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRX01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HC2T2 On 05/10/2018 Spot Bond					0.00000	101.55247			0.00	0	0
<b>Total HC2T2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC2T2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HC4T1 On 15/12/2017 Spot Bond					0.00000	99.95304			0.00	0	0
<b>Total HC4T1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC4T1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HC5T1 On 29/10/2018 Spot Bond					0.00000	100.32459			0.00	0	0
<b>Total HC5T1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC5T1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HIL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB03 On 02/05/2018 Spot Bond					0.00000	100.95932			0.00	0	0
<b>Total HILB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond					0.00000	100.71877			0.00	35,000,000	35,000,000
<b>Total HILB04 SPOT</b>									<b>0.00</b>	<b>35,000,000</b>	<b>35,000,000</b>
<b>Total For HILB04</b>									<b>0.00</b>	<b>35,000,000</b>	<b>35,000,000</b>
HILB05 On 11/07/2019 Spot Bond					0.00000	101.84119			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					0.00000	101.52313			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					0.00000	101.54207			0.00	0	0
<b>Total HILB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HM1C4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HM1C5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HM1D4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1D4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HM1D5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1D5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HM1E4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1E4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000			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>
HPF06 On 20/02/2020 Spot Bond					0.00000	100.61990			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF08 On 15/04/2019 Spot Bond					0.00000	101.59745			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					0.00000	101.45249			0.00	0	0
<b>Total HPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF10 On 17/02/2018 Spot Bond					0.00000	100.58881			0.00	0	0
<b>Total HPF10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			9.10000	105.07302	9.10000	105.04761			0.00	0	0
<b>Total HWAY20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	23.84895	100.00000	23.79644			0.00	0	0
<b>Total HWAY20/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2023 Spot Bond			3.28000	281.75597	3.28000	281.68688			0.00	0	0
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2024 Spot Bond			2.99000	2.99000	2.99000	291.09229			0.00	0	0
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 28/02/2033 Spot Bond			3.41000	86.97274	3.41000	97.31860			0.00	0	0
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2034 Spot Bond			11.04500	89.86179	11.04500	89.83554		44,180,000,000,000.00	4,000,000,000	3,820,000,000	
<b>Total HWAY34 SPOT</b>								<b>14,180,000,000,000.00</b>	<b>4,000,000,000</b>	<b>3,820,000,000</b>	
<b>Total For HWAY34</b>								<b>14,180,000,000,000.00</b>	<b>4,000,000,000</b>	<b>3,820,000,000</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.48247	100.00000	12.45499		0.00	0	0	
<b>Total HWAY34/R208 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.06500	89.44774	11.06500	89.42156		0.00	0	1,100,000,000	
<b>Total HWAY35 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>	
<b>Total For HWAY35</b>								<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.48240	100.00000	12.45492		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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF08 On 15/07/2019 Spot Bond					0.00000	101.35151			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					0.00000	99.99796			0.00	0	0
<b>Total HWF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HWF10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000			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			2.69000	128.39094	2.69500	128.31970		37,629,065,000,000.00	13,988,500,000	112,865,712,200	
<b>Total I2025 SPOT</b>								<b>37,629,065,000,000.00</b>	<b>13,988,500,000</b>	<b>112,865,712,200</b>	
<b>Total For I2025</b>								<b>37,629,065,000,000.00</b>	<b>13,988,500,000</b>	<b>112,865,712,200</b>	
I2029 On 31/03/2029 Spot Bond			2.71000	98.43747	2.71000	98.41486		27,100,000,000,000.00	10,000,000,000	49,947,902,000	
<b>Total I2029 SPOT</b>								<b>27,100,000,000,000.00</b>	<b>10,000,000,000</b>	<b>49,947,902,000</b>	
<b>Total For I2029</b>								<b>27,100,000,000,000.00</b>	<b>10,000,000,000</b>	<b>49,947,902,000</b>	
I2033 On 28/02/2033 Spot Bond			2.78000	101.59949	2.78000	101.57592		29,212,240,000,000.00	10,508,000,000	51,629,189,700	
<b>Total I2033 SPOT</b>								<b>29,212,240,000,000.00</b>	<b>10,508,000,000</b>	<b>51,629,189,700</b>	
<b>Total For I2033</b>								<b>29,212,240,000,000.00</b>	<b>10,508,000,000</b>	<b>51,629,189,700</b>	
I2038 On 31/01/2038 Spot Bond			2.79000	123.41421	2.79000	123.38569		78,878,880,000,000.00	28,272,000,000	150,841,056,300	
<b>Total I2038 SPOT</b>								<b>78,878,880,000,000.00</b>	<b>28,272,000,000</b>	<b>150,841,056,300</b>	
<b>Total For I2038</b>								<b>78,878,880,000,000.00</b>	<b>28,272,000,000</b>	<b>150,841,056,300</b>	
I2046 On 31/03/2046 Spot Bond			3.00500	114.28184	3.00500	114.25467		27,766,200,000,000.00	9,240,000,000	124,962,903,400	
<b>Total I2046 SPOT</b>								<b>27,766,200,000,000.00</b>	<b>9,240,000,000</b>	<b>124,962,903,400</b>	
<b>Total For I2046</b>								<b>27,766,200,000,000.00</b>	<b>9,240,000,000</b>	<b>124,962,903,400</b>	
I2050 On 31/12/2050 Spot Bond			2.93500	122.52227	2.95000	122.09902		31,562,990,000,000.00	10,754,000,000	152,814,157,306	
<b>Total I2050 SPOT</b>								<b>31,562,990,000,000.00</b>	<b>10,754,000,000</b>	<b>152,814,157,306</b>	
<b>Total For I2050</b>								<b>31,562,990,000,000.00</b>	<b>10,754,000,000</b>	<b>152,814,157,306</b>	
IB105U On 22/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total IB105U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IB105U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total IB107U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IB107U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL100 On 24/05/2020 Spot Bond					0.00000	100.44185			0.00	0	0
<b>Total IBL100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL101 On 24/05/2022 Spot Bond			9.65500	9.65500	9.65500	98.40863			0.00	0	0
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL102 On 24/05/2022 Spot Bond					0.00000	100.45213			0.00	10,800,000,000	10,800,000,000
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>10,800,000,000</b>	<b>10,800,000,000</b>
<b>Total For IBL102</b>									<b>0.00</b>	<b>10,800,000,000</b>	<b>10,800,000,000</b>
IBL103 On 08/06/2018 Spot Bond					0.00000	100.09444			0.00	0	0
<b>Total IBL103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL104 On 17/07/2018 Spot Bond			8.70500	8.70500	8.70500	101.34280			0.00	0	0
<b>Total IBL104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	100.82740			0.00	0	0
<b>Total IBL106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL108 On 22/11/2019 Spot Bond					0.00000	100.48324			0.00	0	0
<b>Total IBL108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL109 On 07/12/2023 Spot Bond			3.70000	113.19992	3.70000	275.67886			0.00	0	0
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL22 On 15/03/2018 Spot Bond			6.62500	6.62500	6.62500	103.27053			0.00	0	0
<b>Total IBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			3.19000	3.19000	3.19000	146.72502			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>
IBL39 On 02/04/2018 Spot Bond			7.77500	102.01389	7.77500	101.99266			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL43/J On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000			0.00	0	0
<b>Total IBL43/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL45 On 21/12/2018 Spot Bond			9.03000	9.03000	9.03000	98.84478		3,792,600,000,000.00		420,000,000	210,000,000
<b>Total IBL45 SPOT</b>								<b>3,792,600,000,000.00</b>		<b>420,000,000</b>	<b>210,000,000</b>
<b>Total For IBL45</b>								<b>3,792,600,000,000.00</b>		<b>420,000,000</b>	<b>210,000,000</b>
IBL46 On 15/01/2020 Spot Bond			9.73000	9.73000	9.73000	98.37252		0.00		0	0
<b>Total IBL46 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For IBL46</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
IBL49 On 02/04/2018 Spot Bond			7.77500	101.31512	7.77500	101.29402		7,153,000,000,000.00		920,000,000	230,000,000
<b>Total IBL49 SPOT</b>								<b>7,153,000,000,000.00</b>		<b>920,000,000</b>	<b>230,000,000</b>
<b>Total For IBL49</b>								<b>7,153,000,000,000.00</b>		<b>920,000,000</b>	<b>230,000,000</b>
IBL49/F On 02/04/2018 Spot Bond			7.34000	101.44391	7.34000	101.42394		0.00		0	0
<b>Total IBL49/R203 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For IBL49/R203</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
IBL50 On 02/08/2020 Spot Bond			9.72000	101.88033	9.72000	101.85406		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					0.00000	100.97160		0.00		0	0
<b>Total IBL53 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For IBL53</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
IBL55 On 31/07/2018 Spot Bond			8.81000	102.55993	8.81000	102.53591		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					0.00000	101.05884		0.00		0	0
<b>Total IBL56 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For IBL56</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
IBL59 On 17/02/2019 Spot Bond			8.77000	103.43755	8.77000	103.41343		0.00		0	0
<b>Total IBL59 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For IBL59</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			10.34000	102.90553	10.34000	102.87735		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					0.00000	101.48114		0.00		0	0
<b>Total IBL61 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For IBL61</b>								<b>0.00</b>		<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL64 On 29/07/2019 Spot Bond					0.00000	100.85085				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					0.00000	101.01876				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					0.00000	100.18911				0.00	0	0
<b>Total IBL66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL67 On 31/01/2022 Spot Bond			3.92000	142.72347	3.92000	142.68616				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					0.00000	101.77339				0.00	0	0
<b>Total IBL68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IBL69U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL69U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL73 On 19/08/2018 Spot Bond					0.00000	100.60017				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					0.00000	101.73608				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					0.00000	100.66970				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					0.00000	100.39000				0.00	0	0
<b>Total IBL77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			10.39000	99.16810	10.39000	99.14036				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			8.60000	105.24965	8.60000	105.22556				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL80U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL80U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL81U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL81U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL82 On 29/01/2019 Spot Bond					0.00000	101.40991			0.00	0	0
<b>Total IBL82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL83 On 22/03/2019 Spot Bond					0.00000	99.79900			0.00	0	0
<b>Total IBL83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL84U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL84U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL85 On 20/05/2019 Spot Bond					0.00000	101.02357			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					0.00000	101.87797			0.00	0	0
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL87 On 20/05/2019 Spot Bond			8.90000	101.75516	8.90000	101.73068			0.00	0	0
<b>Total IBL87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88 On 20/05/2021 Spot Bond			9.79000	102.18472	9.79000	102.15774			0.00	0	0
<b>Total IBL88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88/F On 20/05/2021 Spot Bond			100.00000	16.42870	100.00000	16.39194			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					0.00000	100.40951			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	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL90U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL90U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL91 On 02/06/2018 Spot Bond					0.00000	100.21682				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					0.00000	101.47760				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					0.00000	100.61780				0.00	0	0
<b>Total IBL93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL94 On 06/09/2019 Spot Bond					0.00000	100.32992				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					0.00000	100.77724				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					0.00000	99.82258				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					0.00000	101.65595				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					0.00000	101.73521				0.00	22,000,000,000	22,000,000,000
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>22,000,000,000</b>	<b>22,000,000,000</b>
<b>Total For IBL98</b>										<b>0.00</b>	<b>22,000,000,000</b>	<b>22,000,000,000</b>
IBL99 On 21/10/2019 Spot Bond			8.77000	101.70045	8.77000	101.67647				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	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCC01 On 06/12/2018 Spot Bond					0.00000	100.15541				0.00	0	0
<b>Total IDCC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond					0.00000	101.40086				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG03 On 22/10/2020 Spot Bond			10.11000	96.89746	10.11000	96.87121			0.00	0	0
<b>Total IDCG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.40262			0.00	0	0
<b>Total IDCG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			11.10000	93.14563	11.10000	93.11783			0.00	0	0
<b>Total IDCG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.70575			0.00	0	0
<b>Total IDCG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			12.02500	96.16882	12.02500	96.05483			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					0.00000	100.19269			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					0.00000	100.19530			0.00	0	0
<b>Total IDCG10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			11.20000	98.03170	11.20000	98.00235			0.00	0	0
<b>Total IDCG11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.00380	4.00000	100.99284			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	4.00000	4.00000	100.62212			0.00	0	0
<b>Total IDCP06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IDCP1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			9.50000	96.17512	9.50000	96.15060			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFC02 On 14/04/2021 Spot Bond			8.50000	102.20384	8.50000	102.18046			0.00	0	0
<b>Total IFC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN276U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN277U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN277U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN281U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN281U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN286U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN286U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN289U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN289U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN306U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN306U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN313U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN313U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN319U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN319U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN319U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN327U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN327U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN329U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN334U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN334U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN339U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN339U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN339U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN341U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN341U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN341U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN342U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN342U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN343U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN343U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN345U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN345U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN346U On 15/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN346U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN346U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN347U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN347U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN355U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN355U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN359U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN359U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN364U On 13/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN364U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN364U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING132 On 22/12/2018 Spot Bond					0.00000	102.15935			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>
ING196 On 30/06/2027 Spot Bond					0.00000	78.65983			0.00	0	0
<b>Total ING196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING211 On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000			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					0.00000	102.11439			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					0.00000	103.91699			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					0.00000	101.62496			0.00	0	0
<b>Total ING335 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING335</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING360 On 22/09/2022 Spot Bond					0.00000	102.15945			0.00	0	0
<b>Total ING360 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING360</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING362 On 24/02/2021 Spot Bond					0.00000	100.29743			0.00	0	0
<b>Total ING362 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING362</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond					0.00000	100.96999			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 20/10/2020 Spot Bond					0.00000	102.68107			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					0.00000	100.93306			0.00	0	0
<b>Total INLV03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV04 On 11/02/2021 Spot Bond			12.15000	105.88437	12.15000	105.85043			0.00	0	0
<b>Total INLV04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000			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>
IPF08 On 01/07/2018 Spot Bond					0.00000	101.69713			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF09 On 01/07/2019 Spot Bond					0.00000	102.22263				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	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF13 On 04/12/2020 Spot Bond					0.00000	100.21813				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					0.00000	99.88945				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					0.00000	99.88611				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					0.00000	99.88410				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					0.00000	101.93539				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					0.00000	101.95780				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					0.00000	101.98022				0.00	0	0
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF20 On 17/03/2020 Spot Bond					0.00000	99.88981				0.00	0	0
<b>Total IPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF21 On 17/03/2022 Spot Bond					0.00000	99.88554				0.00	0	0
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF22 On 14/06/2022 Spot Bond					0.00000	99.97712				0.00	0	0
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPF23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC16 On 26/01/2018 Spot Bond					0.00000	102.86904			0.00	0	0
<b>Total IPFC16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			10.00000	98.81450	10.00000	98.78787			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					0.00000	100.47513			0.00	0	0
<b>Total IPL11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL7 On 05/04/2018 Spot Bond					0.00000	101.61081			0.00	720,000,000	180,000,000
<b>Total IPL7 SPOT</b>									<b>0.00</b>	<b>720,000,000</b>	<b>180,000,000</b>
<b>Total For IPL7</b>									<b>0.00</b>	<b>720,000,000</b>	<b>180,000,000</b>
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPL7/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL7/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8 On 10/10/2020 Spot Bond					0.00000	101.84912			0.00	0	0
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPL8/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL9 On 20/05/2021 Spot Bond					0.00000	100.54756			0.00	0	0
<b>Total IPL9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	101.01449	2.75000	101.00699			0.00	0	0
<b>Total IV017/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			5.94500	137.48244	5.94500	137.35184			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>
IV025 On 12/09/2019 Spot Bond					0.00000	99.14055			0.00	0	0
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026 On 27/09/2019 Spot Bond					0.00000	101.01386			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			4.69500	4.69500	4.69500	112.72813			0.00	0	0
<b>Total IV030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			4.69500	4.69500	4.69500	112.72813			0.00	0	0
<b>Total IV030A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2020 Spot Bond					0.00000	100.05169			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2018 Spot Bond					0.00000	101.72404			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					0.00000	101.58005			0.00	0	0
<b>Total IV033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV034 On 11/02/2021 Spot Bond			12.05000	105.27330	12.05000	105.23982		723,000,000,000.00		60,000,000	30,000,000
<b>Total IV034 SPOT</b>								<b>723,000,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For IV034</b>								<b>723,000,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
IV035 On 07/04/2022 Spot Bond					0.00000	104.25204			0.00	0	0
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV036 On 22/07/2021 Spot Bond					0.00000	101.57635			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					0.00000	99.58541			0.00	0	0
<b>Total IV038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV039 On 31/01/2022 Spot Bond			5.37000	5.37000	5.37000	135.04356			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					0.00000	102.31384			0.00	0	0
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV041 On 29/09/2021 Spot Bond			12.40000	101.19948	12.40000	101.16586			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					0.00000	100.71075			0.00	0	0
<b>Total IV042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV043 On 21/11/2021 Spot Bond			12.29000	12.29000	12.29000	101.38050			0.00	0	0
<b>Total IV043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV044 On 31/01/2022 Spot Bond					0.00000	101.32005			0.00	0	0
<b>Total IV044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV045 On 31/01/2022 Spot Bond			5.37000	135.08406	5.37000	135.04356			0.00	0	0
<b>Total IV045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV045</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV046 On 21/06/2022 Spot Bond					0.00000	99.77108			0.00	0	0
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV08 On 30/04/2018 Spot Bond			9.30000	103.26292	9.30000	103.23750			0.00	0	496,000,000
<b>Total IV08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>496,000,000</b>
<b>Total For IV08</b>									<b>0.00</b>	<b>0</b>	<b>496,000,000</b>
IV09 On 30/04/2018 Spot Bond					0.00000	101.54976			0.00	0	0
<b>Total IV09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV100U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV115U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV115U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV118U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV118U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV123U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV123U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV125U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV125U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			4.69500	153.11593	4.69500	153.07253			0.00	0	0
<b>Total IV19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV19A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
<b>Total IVA698 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA698</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA703 On 12/12/2017 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
<b>Total IVA703 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA703</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA707 On 09/01/2018 Spot Bond			7.35000	7.35000	7.35000	99.35974			0.00	0	0
<b>Total IVA707 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA707</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA708 On 15/01/2018 Spot Bond			7.45000	7.45000	7.45000	99.23035			0.00	0	0
<b>Total IVA708 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA708</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA709 On 18/01/2018 Spot Bond			7.45000	7.45000	7.45000	99.17010			0.00	0	0
<b>Total IVA709 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA709</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA711 On 01/02/2018 Spot Bond			7.45000	7.45000	7.45000	98.88986			0.00	0	0
<b>Total IVA711 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA711</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA712 On 08/02/2018 Spot Bond			7.45000	7.45000	7.45000	98.75033			0.00	0	0
<b>Total IVA712 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA712</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA713 On 15/02/2018 Spot Bond			7.60000	7.60000	7.60000	98.58364			0.00	0	0
<b>Total IVA713 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA713</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA714 On 22/02/2018 Spot Bond			7.60000	7.60000	7.60000	98.44219			0.00	0	0
<b>Total IVA714 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA714</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA716 On 08/03/2018 Spot Bond			7.60000	7.60000	7.60000	98.16050			0.00	0	0
<b>Total IVA716 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA716</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA717 On 15/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVA717 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA717</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000			0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond					0.00000	101.70826			0.00	0	0
<b>Total IVC027 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC027</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond					0.00000	101.70115			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					0.00000	101.74044			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					0.00000	98.31374			0.00	0	0
<b>Total IVC035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			9.37000	103.68054	9.37000	103.65475			0.00	0	0
<b>Total IVC036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC037 On 16/07/2019 Spot Bond			100.00000	37.94955	100.00000	37.86602			0.00	0	0
<b>Total IVC037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVC038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			9.92000	101.91817	9.92000	101.89135			0.00	0	0
<b>Total IVC040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC049 On 21/11/2019 Spot Bond					0.00000	100.54104			0.00	0	0
<b>Total IVC049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC051 On 03/02/2018 Spot Bond					0.00000	100.98486			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC053 On 11/02/2018 Spot Bond					0.00000	100.74312				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					0.00000	101.92775				0.00	0	0
<b>Total IVC055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC060 On 31/07/2018 Spot Bond					0.00000	101.05317				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					0.00000	101.83279				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					0.00000	100.92815				0.00	0	0
<b>Total IVC063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC065 On 10/09/2018 Spot Bond					0.00000	100.04664				0.00	0	0
<b>Total IVC065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC070 On 20/01/2019 Spot Bond					0.00000	102.03266				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					0.00000	101.29312				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					0.00000	100.98119				0.00	0	0
<b>Total IVC077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC081 On 14/07/2019 Spot Bond					0.00000	101.45168				0.00	0	0
<b>Total IVC081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC088 On 12/04/2018 Spot Bond					0.00000	101.56612				0.00	0	60,000,000
<b>Total IVC088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For IVC088</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
IVC092 On 24/11/2019 Spot Bond					0.00000	100.48266				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC093 On 24/11/2018 Spot Bond					0.00000	100.46217				0.00	0	0
<b>Total IVC093 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC093</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC094 On 06/12/2021 Spot Bond			10.77000	100.32649	10.77000	100.29758				0.00	0	0
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC097 On 29/06/2021 Spot Bond					0.00000	101.91519				0.00	0	0
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC098 On 14/06/2018 Spot Bond			8.77000	100.10732	8.77000	100.07232				0.00	0	0
<b>Total IVC098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC101 On 24/01/2018 Spot Bond					0.00000	101.21302				0.00	0	60,000,000
<b>Total IVC101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For IVC101</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
IVC102 On 31/01/2020 Spot Bond					0.00000	101.16933				0.00	0	0
<b>Total IVC102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC103 On 29/06/2021 Spot Bond					0.00000	101.94588				0.00	0	0
<b>Total IVC103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC105 On 08/03/2020 Spot Bond					0.00000	100.02816				0.00	0	0
<b>Total IVC105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC106 On 13/03/2020 Spot Bond					0.00000	100.00002				0.00	0	0
<b>Total IVC106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC107 On 29/06/2021 Spot Bond					0.00000	101.92542				0.00	0	0
<b>Total IVC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC108 On 29/07/2019 Spot Bond					0.00000	101.16193				0.00	0	0
<b>Total IVC108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC109 On 19/05/2021 Spot Bond					0.00000	100.60255				0.00	70,000,000	35,000,000
<b>Total IVC109 SPOT</b>										<b>0.00</b>	<b>70,000,000</b>	<b>35,000,000</b>
<b>Total For IVC109</b>										<b>0.00</b>	<b>70,000,000</b>	<b>35,000,000</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
IVC110 On 19/05/2021 Spot Bond			10.42000	98.82448	10.42000	98.79675				0.00	0	0
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC111 On 19/05/2020 Spot Bond					0.00000	100.54052				0.00	0	0
<b>Total IVC111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC112 On 24/05/2018 Spot Bond					0.00000	100.44458				0.00	0	0
<b>Total IVC112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC113 On 26/08/2018 Spot Bond					0.00000	100.39860				0.00	0	0
<b>Total IVC113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC114 On 14/09/2021 Spot Bond					0.00000	99.97582				0.00	0	0
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC116 On 16/08/2020 Spot Bond					0.00000	100.70285				0.00	0	0
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC119 On 21/02/2019 Spot Bond					0.00000	100.53209				0.00	0	0
<b>Total IVC119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC120 On 01/07/2018 Spot Bond					0.00000	101.79926				0.00	0	0
<b>Total IVC120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC121 On 22/09/2018 Spot Bond					0.00000	99.79501				0.00	0	0
<b>Total IVC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC122 On 20/01/2020 Spot Bond					0.00000	101.36815				0.00	0	0
<b>Total IVC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC124 On 17/09/2018 Spot Bond					0.00000	99.88283				0.00	0	0
<b>Total IVC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC126 On 30/04/2019 Spot Bond					0.00000	100.54142				0.00	0	0
<b>Total IVC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC73U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC73U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC73U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC84U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC84U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC85U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC85U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC91U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC91U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC95U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC95U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC96U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC96U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC99U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC99U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF36U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF36U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF36U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF38U On 16/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2019 Spot Bond					0.00000	101.21581				0.00	0	0
<b>Total JAS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond					0.00000	100.00005			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					0.00000	100.17595			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					0.00000	101.95001			0.00	0	0
<b>Total KAP005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP006 On 29/06/2021 Spot Bond					0.00000	101.90496			0.00	0	0
<b>Total KAP006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP007 On 26/10/2021 Spot Bond			10.32000	101.06436	10.32000	101.03643			0.00	0	0
<b>Total KAP007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP008 On 28/11/2019 Spot Bond					0.00000	101.17868			0.00	0	0
<b>Total KAP008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP009 On 24/05/2020 Spot Bond					0.00000	100.46995			0.00	0	0
<b>Total KAP009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP010 On 15/09/2020 Spot Bond					0.00000	99.95416			0.00	0	0
<b>Total KAP010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP012 On 01/12/2022 Spot Bond					0.00000	100.32791			0.00	0	0
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total KAP04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP11 On 24/10/2022 Spot Bond					0.00000	101.23975			0.00	0	0
<b>Total KAP11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB009 On 05/08/2020 Spot Bond					0.00000	101.10502			0.00	0	0
<b>Total KSB009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KST01 On 12/07/2020 Spot Bond					0.00000	101.56698			0.00	0	0
<b>Total KST01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KST01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			10.25000	121.50550	10.25000	121.47195			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					0.00000	99.93985			0.00	0	0
<b>Total LBK05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond					0.00000	101.16915			0.00	0	0
<b>Total LBK08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LBK08/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11 On 28/11/2019 Spot Bond			10.30000	99.23812	10.30000	99.21059			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/R207 On 28/11/2019 Spot Bond			9.62000	100.41615	9.62000	100.39009			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>
LBK12U On 25/02/2020 Spot Bond			9.71000	102.90124	9.71000	102.87473		50,492,000,000,000.00	5,200,000,000	1,300,000,000	
<b>Total LBK12U SPOT</b>								<b>50,492,000,000,000.00</b>	<b>5,200,000,000</b>	<b>1,300,000,000</b>	
<b>Total For LBK12U</b>								<b>50,492,000,000,000.00</b>	<b>5,200,000,000</b>	<b>1,300,000,000</b>	
LBK14U On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total LBK14U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LBK14U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LBK15 On 12/10/2021 Spot Bond					0.00000	101.70516		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					0.00000	100.32893		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK17 On 22/03/2020 Spot Bond					0.00000	99.79038				0.00	0	0
<b>Total LBK17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK18 On 22/03/2022 Spot Bond					0.00000	101.93919				0.00	0	0
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK19 On 23/03/2018 Spot Bond					0.00000	99.69149				0.00	0	0
<b>Total LBK19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK20 On 08/06/2022 Spot Bond			10.44000	99.32182	10.44000	99.29407				0.00	0	2,500,000,000
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LBK21 On 04/09/2018 Spot Bond					0.00000	100.20489				0.00	0	0
<b>Total LBK21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK22 On 04/09/2020 Spot Bond					0.00000	100.21449				0.00	0	0
<b>Total LBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK23 On 05/09/2022 Spot Bond					0.00000	100.20605				0.00	0	0
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK24 On 10/10/2024 Spot Bond			10.91000	105.78347	10.91000	98.84787				0.00	0	4,000,000,000
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
LGL03 On 03/04/2018 Spot Bond			8.18000	101.32220	8.18000	101.30005		8,180,000,000,000.00		1,000,000,000	250,000,000	
<b>Total LGL03 SPOT</b>								<b>8,180,000,000,000.00</b>		<b>1,000,000,000</b>	<b>250,000,000</b>	
<b>Total For LGL03</b>								<b>8,180,000,000,000.00</b>		<b>1,000,000,000</b>	<b>250,000,000</b>	
LGL04 On 14/08/2020 Spot Bond			10.00000	101.09912	10.00000	101.07232				0.00	0	2,468,000,000
<b>Total LGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,468,000,000</b>
<b>Total For LGL04</b>										<b>0.00</b>	<b>0</b>	<b>2,468,000,000</b>
LGL05 On 12/12/2021 Spot Bond					0.00000	101.33580				0.00	0	0
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL06 On 04/10/2022 Spot Bond			10.49000	100.88556	10.49000	100.85722				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LGL07 On 04/10/2022 Spot Bond					0.00000	102.65637				0.00	0	0
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	101.19370				0.00	0	0
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	100.39634				0.00	0	0
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHC02U On 12/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL17 On 14/11/2018 Spot Bond					0.00000	100.98994				0.00	7,700,000,000	32,900,000,000
<b>Total LHL17 SPOT</b>										<b>0.00</b>	<b>7,700,000,000</b>	<b>32,900,000,000</b>
<b>Total For LHL17</b>										<b>0.00</b>	<b>7,700,000,000</b>	<b>32,900,000,000</b>
LHL18 On 14/11/2018 Spot Bond			13.10000	101.25935	13.10000	101.22387				0.00	0	14,000,000,000
<b>Total LHL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,000,000,000</b>
<b>Total For LHL18</b>										<b>0.00</b>	<b>0</b>	<b>14,000,000,000</b>
LHL19 On 14/11/2019 Spot Bond			14.30000	101.15121	14.30000	101.11262				0.00	0	0
<b>Total LHL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL26 On 13/11/2020 Spot Bond					0.00000	101.06472				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					0.00000	102.16753				0.00	0	0
<b>Total LOM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.54068				0.00	0	0
<b>Total LRFA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.11754				0.00	0	0
<b>Total LRFB2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC2 On 20/11/2019 Spot Bond					0.00000	100.61063				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ09 On 11/12/2017 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total MAQ093 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ093</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ09 On 01/02/2018 Spot Bond					0.00000	100.92593			0.00	0	0
<b>Total MAQ096 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ096</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total MAQ0A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond					0.00000	105.70457			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					0.00000	105.96604			0.00	0	0
<b>Total MAQ0A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond					0.00000	102.07399			0.00	0	0
<b>Total MAQ0A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0J On 28/02/2020 Spot Bond					0.00000	102.08780			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					0.00000	102.02864			0.00	0	0
<b>Total MAQ0J2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0J2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ10 On 11/12/2017 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total MAQ106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 09/11/2018 Spot Bond					0.00000	100.72543			0.00	0	0
<b>Total MAQ111 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ111</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 09/02/2018 Spot Bond					0.00000	98.83775			0.00	0	0
<b>Total MAQ112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 16/01/2018 Spot Bond					0.00000	99.32820			0.00	0	0
<b>Total MAQ113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ11: On 10/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			180,000,000,000,000.00	41,800,000,000	48,800,000,000
<b>Total MAQ114 SPOT</b>									<b>180,000,000,000,000.00</b>	<b>41,800,000,000</b>	<b>48,800,000,000</b>
<b>Total For MAQ114</b>									<b>180,000,000,000,000.00</b>	<b>41,800,000,000</b>	<b>48,800,000,000</b>
MAQ11 On 15/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000
<b>Total MAQ115 SPOT</b>									<b>500,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For MAQ115</b>									<b>500,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
MBF04: On 13/04/2018 Spot Bond					0.00000	101.65751			0.00	0	0
<b>Total MBF045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF045</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 17/08/2018 Spot Bond					0.00000	101.01687			0.00	0	0
<b>Total MBF046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 07/06/2019 Spot Bond					0.00000	100.76100			0.00	0	0
<b>Total MBF047 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF047</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 14/03/2019 Spot Bond					0.00000	100.44770			0.00	0	0
<b>Total MBF049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 17/05/2019 Spot Bond					0.00000	100.84764			0.00	0	0
<b>Total MBF051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MBF051/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 28/09/2019 Spot Bond					0.00000	102.45630			0.00	0	0
<b>Total MBF053 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF053</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 27/03/2018 Spot Bond					0.00000	101.65920			0.00	0	0
<b>Total MBF054 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF054</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 27/03/2020 Spot Bond					0.00000	102.03135			0.00	0	0
<b>Total MBF055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 28/08/2018 Spot Bond					0.00000	100.32960			0.00	0	0
<b>Total MBF056 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF056</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05 On 28/08/2020 Spot Bond					0.00000	100.34531			0.00	0	0
<b>Total MBF057 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF057</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA On 11/12/2017 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total MBSA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 12/09/2019 Spot Bond					0.00000	100.02181			0.00	0	0
<b>Total MBP035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 11/04/2020 Spot Bond					0.00000	101.42202			0.00	0	0
<b>Total MBP036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 26/05/2020 Spot Bond					0.00000	100.37063			0.00	0	0
<b>Total MBP037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 02/11/2022 Spot Bond					0.00000	100.94044			0.00	0	0
<b>Total MBP038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP34 On 29/04/2018 Spot Bond					0.00000	101.00085			0.00	0	0
<b>Total MBP34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			9.00000	101.48595	9.00000	101.46141			0.00	0	0
<b>Total MBSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.73404	8.00000	102.71191			0.00	0	0
<b>Total MBSA01/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA01/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			9.05000	101.26756	9.05000	101.24293			0.00	0	0
<b>Total MBSA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.44031	8.91000	101.41601			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					0.00000	103.97976			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MEFSA On 05/07/2026 Spot Bond					0.00000	104.13239				0.00	0	0
<b>Total MEFSA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2019 Spot Bond			9.02000	104.41739	9.02000	104.39237				0.00	0	0
<b>Total MEFSB4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2022 Spot Bond			10.17500	103.85563	10.17500	103.82763				0.00	0	0
<b>Total MEFSB5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond					0.00000	101.89911				0.00	0	0
<b>Total MFS1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			10.10000	10.10000	10.10000	102.60337				0.00	0	0
<b>Total MFS1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMF10 On 15/12/2024 Spot Bond					0.00000	99.95288				0.00	0	0
<b>Total MMF101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMF20 On 15/12/2024 Spot Bond					0.00000	99.94872				0.00	0	0
<b>Total MMF201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMF30 On 15/12/2024 Spot Bond					0.00000	99.93352				0.00	0	0
<b>Total MMF301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMF40 On 15/12/2024 Spot Bond					0.00000	99.93352				0.00	0	0
<b>Total MMF401 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF401</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2019 Spot Bond					0.00000	99.54844				0.00	0	142,000,000
<b>Total MMIG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>142,000,000</b>
<b>Total For MMIG01</b>										<b>0.00</b>	<b>0</b>	<b>142,000,000</b>
MMIG0 On 17/03/2021 Spot Bond			10.35000	10.35000	10.35000	101.61538				0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.42162				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 12/08/2025 Spot Bond			12.05000	12.05000	12.05000	100.05430			0.00	0	0
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2022 Spot Bond			10.89000	10.89000	10.89000	103.49033			0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.61375			0.00	0	0
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN06 On 13/07/2020 Spot Bond					0.00000	101.87913			0.00	0	0
<b>Total MTN06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	101.51352			0.00	0	0
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 11/10/2020 Spot Bond					0.00000	101.51230			0.00	0	0
<b>Total MTN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MTN08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.54665			0.00	0	0
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MTN09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	101.58941			0.00	0	0
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC1 On 15/05/2018 Spot Bond					0.00000	100.71329			0.00	0	0
<b>Total MTNC19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWA1U On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MWA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR( On 22/11/2019 Spot Bond					0.00000	100.82583			0.00	0	0
<b>Total MWAR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
<b>Total N4A211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5C23 On 20/12/2018 Spot Bond					0.00000	102.05311			0.00	0	0
<b>Total N5C23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5C23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5D23 On 20/09/2019 Spot Bond					0.00000	102.20694			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					0.00000	110.96298			0.00	0	0
<b>Total N5E23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5E23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total N5F23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5F23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N5G23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total N5G23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5G23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			10.24000	93.03929	10.24000	93.01363			0.00	0	0
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM02 On 29/06/2020 Spot Bond			9.75000	104.05404	9.75000	104.02697			0.00	0	0
<b>Total NAM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM03 On 01/08/2023 Spot Bond			10.24000	102.90956	10.24000	102.88164			0.00	0	0
<b>Total NAM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			11.05000	100.87192	11.05000	100.84245			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11/ On 28/11/2020 Spot Bond			9.30500	99.41079	9.30500	99.38583			0.00	0	0
<b>Total NBK11A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12/ On 19/03/2021 Spot Bond			10.07500	100.30717	10.07500	100.27994			0.00	0	0
<b>Total NBK12A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12/ On 19/03/2021 Spot Bond			9.38000	102.20160	9.38000	102.17573			0.00	0	0
<b>Total NBK12A/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13/ On 19/03/2024 Spot Bond			10.04000	100.86606	10.04000	100.83876			0.00	0	0
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14/ On 25/06/2021 Spot Bond			9.55000	103.59413	9.55000	103.56933			0.00	0	0
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15/ On 11/02/2022 Spot Bond			10.10000	98.60015	10.10000	98.57375			0.00	0	0
<b>Total NBK15A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16/ On 12/02/2025 Spot Bond			10.50500	97.88532	10.50500	97.85810			0.00	0	860,000,000
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>860,000,000</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	<b>860,000,000</b>
NBK17/ On 22/04/2026 Spot Bond			10.49000	98.46593	10.49000	98.43827			0.00	0	1,120,000,000
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,120,000,000</b>
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	<b>1,120,000,000</b>
NBK18/ On 01/06/2020 Spot Bond			9.73000	99.31518	9.73000	99.28926			0.00	0	0
<b>Total NBK18A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19/ On 01/06/2022 Spot Bond			10.25000	98.19406	10.25000	98.16709			0.00	0	0
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20/ On 01/06/2026 Spot Bond			10.40000	100.13980	10.40000	100.11190			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					0.00000	100.14332			0.00	0	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK21/ On 21/07/2027 Spot Bond			10.68000	103.89877	10.68000	103.86940			0.00	0	0
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22/ On 19/11/2022 Spot Bond			10.38000	99.50710	10.38000	99.47929			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					0.00000	100.75660			0.00	0	0
<b>Total NBK22B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23/ On 19/11/2025 Spot Bond			10.38000	102.34339	10.38000	102.31478		20,760,000,000,000.00	2,000,000,000	2,000,000,000	
<b>Total NBK23A SPOT</b>								<b>20,760,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>	
<b>Total For NBK23A</b>								<b>20,760,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>	
NBK23I On 12/02/2020 Spot Bond					0.00000	100.79620			0.00	0	0
<b>Total NBK23B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24/ On 19/11/2027 Spot Bond			10.65000	102.45951	10.65000	102.43015			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					0.00000	100.70666			0.00	0	0
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25/ On 17/02/2023 Spot Bond			10.28000	10.28000	10.28000	104.88446			0.00	0	0
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond					0.00000	100.69218			0.00	0	130,000,000
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
NBK26/ On 10/05/2023 Spot Bond			100.00000	12.63957	100.00000	12.61129			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					0.00000	101.95169			0.00	0	0
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27/ On 10/05/2026 Spot Bond			10.60000	104.03643	10.60000	104.00674			0.00	0	0
<b>Total NBK27A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK27A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK27I On 01/06/2018 Spot Bond					0.00000	100.34885				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			10.29000	102.44469	10.29000	102.41677				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					0.00000	100.54352				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			10.55000	103.57553	10.55000	103.54659				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					0.00000	100.87204				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 20/02/2024 Spot Bond			10.08000	100.82861	10.08000	100.80167				0.00	0	0
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30I On 18/02/2021 Spot Bond					0.00000	100.55903				0.00	0	0
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	100.62647				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					0.00000	100.38133				0.00	0	0
<b>Total NBK32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK33I On 10/05/2019 Spot Bond					0.00000	100.93155				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					0.00000	102.04930				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					0.00000	100.81665				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK36I On 10/05/2026 Spot Bond					0.00000	100.83871				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					0.00000	101.25599				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					0.00000	100.99244				0.00	0	0
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			8.60000	107.39976	8.60000	107.37478				0.00	0	0
<b>Total NBK3A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK3A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	35.82550	100.00000	35.74534				0.00	0	0
<b>Total NBK3A/R204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK3A/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK4 On 28/10/2024 Spot Bond			11.82500	11.82500	11.82500	46.38151				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					0.00000	101.09367				0.00	0	0
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK41I On 20/02/2020 Spot Bond					0.00000	100.90212				0.00	0	0
<b>Total NBK41B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK41B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK42I On 21/02/2022 Spot Bond					0.00000	100.69248				0.00	0	0
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	100.55790				0.00	0	0
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond					0.00000	101.38694				0.00	0	0
<b>Total NBK7B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.83542				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.99500	100.97888	10.99500	100.94902			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					0.00000	99.83636			0.00	0	0
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			11.03000	100.03086	11.03000	100.00119			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					0.00000	99.83542			0.00	0	0
<b>Total NCLN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.83381			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					0.00000	99.83192			0.00	0	0
<b>Total NCLN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 02/03/2018 Spot Bond					0.00000	100.43415			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					0.00000	101.53413			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					0.00000	99.76347			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					0.00000	101.53432			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	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NED01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2018 Spot Bond					0.00000	101.75772				0.00	0	0
<b>Total NED13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2018 Spot Bond					0.00000	100.92081				0.00	0	0
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2019 Spot Bond			9.50000	9.50000	9.50000	103.07444				0.00	0	0
<b>Total NED15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2019 Spot Bond					0.00000	102.37745				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2019 Spot Bond					0.00000	101.55814				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2020 Spot Bond					0.00000	101.55750				0.00	0	0
<b>Total NED18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2020 Spot Bond					0.00000	104.98073				0.00	0	0
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED20 On 01/07/2020 Spot Bond			11.30000	105.05736	11.30000	105.02598				0.00	0	3,030,000,000
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.86604				0.00	0	0
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.34128				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>
NET51 On 16/11/2018 Spot Bond					0.00000	100.57499				0.00	0	0
<b>Total NET51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	105.54962				0.00	0	0
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	100.71210				0.00	0	0
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	100.48031				0.00	0	0
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1/ On 01/07/2022 Spot Bond					0.00000	102.49546				0.00	0	0
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000				0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	101.16151	13.50000	101.12502				0.00	0	0
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 09/06/2019 Spot Bond					0.00000	100.05888				0.00	0	0
<b>Total NHM003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			3.55500	3.55500	3.55500	121.33469				0.00	0	0
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			3.94500	3.94500	3.94500	118.30935				0.00	0	0
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB14 On 31/03/2028 Spot Bond			3.94500	3.94500	3.94500	163.43960				0.00	0	0
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			4.25500	159.10248	4.25500	159.05928				0.00	0	0
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB17 On 31/01/2038 Spot Bond			4.26000	76.86524	4.26000	98.37657				0.00	0	0
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			9.15000	104.07052	9.15000	104.04522				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			9.78000	9.78000	9.78000	101.99809				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2018 Spot Bond					0.00000	100.46630				0.00	0	140,000,000
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
NQ1A1 On 22/05/2018 Spot Bond					0.00000	100.44440				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					0.00000	100.48574				0.00	0	0
<b>Total NQ1A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2018 Spot Bond					0.00000	100.47199				0.00	0	0
<b>Total NQ1A23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.50306				0.00	0	0
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.51653				0.00	0	0
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2018 Spot Bond					0.00000	100.47199				0.00	0	0
<b>Total NQ1A26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NQ1A26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			9.98000	9.98000	9.98000	102.00572			0.00	0	0
<b>Total NQ1B10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2018 Spot Bond					0.00000	100.50466			0.00	0	0
<b>Total NQ1B15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.51551			0.00	0	0
<b>Total NQ1B17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2018 Spot Bond					0.00000	100.48334			0.00	0	0
<b>Total NQ1B19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			10.18000	10.18000	10.18000	102.01335			0.00	0	0
<b>Total NQ1C10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2018 Spot Bond					0.00000	100.48900			0.00	0	0
<b>Total NQ1C15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.53982			0.00	0	0
<b>Total NQ1C17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2018 Spot Bond					0.00000	100.51315			0.00	0	0
<b>Total NQ1C19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond					0.00000	100.59628			0.00	0	0
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2018 Spot Bond					0.00000	100.50034			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					0.00000	100.55680			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			8.78000	103.59598	8.78000	103.57153			0.00	0	0
<b>Total NRA018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NRA018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/10/2022 Spot Bond			10.05000	109.78430	10.05000	109.75457			904,500,000,000.00	90,000,000	30,000,000
<b>Total NRA022 SPOT</b>									<b>904,500,000,000.00</b>	<b>90,000,000</b>	<b>30,000,000</b>
<b>Total For NRA022</b>									<b>904,500,000,000.00</b>	<b>90,000,000</b>	<b>30,000,000</b>
NRA02: On 31/05/2023 Spot Bond			3.83000	173.41793	3.83000	173.37283			0.00	0	0
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 30/11/2028 Spot Bond			11.75000	103.49689	11.75000	103.46444			1,868,250,000,000.00	159,000,000	6,240,000,000
<b>Total NRA028 SPOT</b>									<b>1,868,250,000,000.00</b>	<b>159,000,000</b>	<b>6,240,000,000</b>
<b>Total For NRA028</b>									<b>1,868,250,000,000.00</b>	<b>159,000,000</b>	<b>6,240,000,000</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	12.65019	100.00000	12.62204			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					0.00000	100.07381			0.00	0	0
<b>Total NTC16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond					0.00000	100.72358			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					0.00000	101.14656			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>
NTC20 On 27/07/2020 Spot Bond					0.00000	101.57783			0.00	0	61,000,000
<b>Total NTC20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>61,000,000</b>
<b>Total For NTC20</b>									<b>0.00</b>	<b>0</b>	<b>61,000,000</b>
NTC21 On 24/03/2022 Spot Bond					0.00000	102.23413			0.00	12,800,000,000	13,360,000,000
<b>Total NTC21 SPOT</b>									<b>0.00</b>	<b>12,800,000,000</b>	<b>13,360,000,000</b>
<b>Total For NTC21</b>									<b>0.00</b>	<b>12,800,000,000</b>	<b>13,360,000,000</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	100.57174			0.00	0	0
<b>Total OMI01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OMI01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML02 On 27/11/2019 Spot Bond					0.00000	100.88141			0.00	0	0
<b>Total OML02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML03 On 27/11/2019 Spot Bond			10.30000	98.61772	10.30000	98.59037			0.00	0	0
<b>Total OML03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For OML03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2020 Spot Bond					0.00000	99.95494				0.00	0	0
<b>Total OML04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML05 On 19/03/2020 Spot Bond			10.58000	10.58000	10.58000	100.64622				0.00	0	1,500,000,000
<b>Total OML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML05</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML06 On 19/03/2022 Spot Bond			11.22000	99.43217	11.22000	99.40219				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			12.10000	97.13130	12.10000	97.09977				0.00	0	1,000,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML08 On 14/09/2020 Spot Bond					0.00000	101.17934				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			11.21000	101.58499	11.21000	101.55439				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			12.10000	99.10736	12.10000	99.07520				0.00	0	870,000,000
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>870,000,000</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>870,000,000</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000				0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM34 On 07/03/2018 Spot Bond					0.00000	100.09311				0.00	0	0
<b>Total PMM34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM36 On 04/05/2018 Spot Bond					0.00000	100.85024				0.00	0	0
<b>Total PMM36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM38 On 12/06/2020 Spot Bond					0.00000	100.02285				0.00	0	0
<b>Total PMM38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM39 On 04/09/2018 Spot Bond					0.00000	100.20852				0.00	0	0
<b>Total PMM39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For PMM39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM40 On 04/09/2018 Spot Bond					0.00000	100.20852			0.00	0	0
<b>Total PMM40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM41 On 07/05/2018 Spot Bond					0.00000	100.79462			0.00	0	0
<b>Total PMM41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM42 On 28/05/2018 Spot Bond					0.00000	100.35016			0.00	0	0
<b>Total PMM42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/12/2018 Spot Bond					0.00000	99.30873			0.00	0	0
<b>Total PPC002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/10/2019 Spot Bond					0.00000	98.44132			0.00	0	0
<b>Total PPC003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2018 Spot Bond					0.00000	101.09929			0.00	0	0
<b>Total PRE1A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1B On 27/01/2018 Spot Bond					0.00000	101.10689			0.00	0	0
<b>Total PRE1B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2018 Spot Bond					0.00000	101.21629			0.00	0	0
<b>Total PRE1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2018 Spot Bond					0.00000	101.24171			0.00	0	0
<b>Total PRE1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	100.51142			0.00	0	0
<b>Total PRE2A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	100.53618			0.00	0	0
<b>Total PRE2A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	100.55783			0.00	0	0
<b>Total PRE2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For PRE2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2B On 20/02/2022 Spot Bond					0.00000	100.60108			0.00	0	0
<b>Total PRE2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2C On 20/02/2022 Spot Bond					0.00000	100.60726			0.00	0	0
<b>Total PRE2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2D On 20/02/2022 Spot Bond					0.00000	100.61343			0.00	0	0
<b>Total PRE2D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			9.21500	107.56080	9.25000	107.31254		465,353,319,359,500.00	2,763,467,533,300	1,843,532,200,500	
<b>Total R186 SPOT</b>								<b>5,353,319,359,500.00</b>	<b>763,467,533,300</b>	<b>343,532,200,500</b>	
<b>Total For R186</b>								<b>5,353,319,359,500.00</b>	<b>763,467,533,300</b>	<b>343,532,200,500</b>	
R197 On 07/12/2023 Spot Bond			2.63000	291.35934	2.63000	291.29303		23,104,550,000,000.00	8,785,000,000	36,579,855,800	
<b>Total R197 SPOT</b>								<b>23,104,550,000,000.00</b>	<b>8,785,000,000</b>	<b>36,579,855,800</b>	
<b>Total For R197</b>								<b>23,104,550,000,000.00</b>	<b>8,785,000,000</b>	<b>36,579,855,800</b>	
R202 On 07/12/2033 Spot Bond			2.82000	230.17862	2.82000	230.12505		11,844,000,000,000.00	4,200,000,000	160,113,365,200	
<b>Total R202 SPOT</b>								<b>11,844,000,000,000.00</b>	<b>4,200,000,000</b>	<b>160,113,365,200</b>	
<b>Total For R202</b>								<b>11,844,000,000,000.00</b>	<b>4,200,000,000</b>	<b>160,113,365,200</b>	
R2023 On 28/02/2023 Spot Bond			8.61000	98.67773	8.64000	98.53361		785,969,558,868,000.00	439,717,718,800	662,316,752,100	
<b>Total R2023 SPOT</b>								<b>5,969,558,868,000.00</b>	<b>439,717,718,800</b>	<b>562,316,752,100</b>	
<b>Total For R2023</b>								<b>5,969,558,868,000.00</b>	<b>439,717,718,800</b>	<b>562,316,752,100</b>	
R2030 On 31/01/2030 Spot Bond			9.70500	90.93497	9.70500	90.91155		188,846,244,834,000.00	19,458,654,800	452,503,489,700	
<b>Total R2030 SPOT</b>								<b>8,846,244,834,000.00</b>	<b>19,458,654,800</b>	<b>452,503,489,700</b>	
<b>Total For R2030</b>								<b>8,846,244,834,000.00</b>	<b>19,458,654,800</b>	<b>452,503,489,700</b>	
R2032 On 31/03/2032 Spot Bond			9.88500	89.30029	9.88500	89.27661		337,855,958,642,000.00	135,342,029,200	437,893,284,000	
<b>Total R2032 SPOT</b>								<b>7,855,958,642,000.00</b>	<b>135,342,029,200</b>	<b>437,893,284,000</b>	
<b>Total For R2032</b>								<b>7,855,958,642,000.00</b>	<b>135,342,029,200</b>	<b>437,893,284,000</b>	
R2035 On 28/02/2035 Spot Bond			10.01000	93.32029	10.01000	93.29512		163,758,531,936,000.00	116,259,593,600	377,703,853,100	
<b>Total R2035 SPOT</b>								<b>3,758,531,936,000.00</b>	<b>116,259,593,600</b>	<b>377,703,853,100</b>	
<b>Total For R2035</b>								<b>3,758,531,936,000.00</b>	<b>116,259,593,600</b>	<b>377,703,853,100</b>	
R2037 On 31/01/2037 Spot Bond			10.10000	89.68474	10.10000	89.66074		396,564,267,280,000.00	435,303,392,800	470,640,527,700	
<b>Total R2037 SPOT</b>								<b>16,564,267,280,000.00</b>	<b>435,303,392,800</b>	<b>470,640,527,700</b>	
<b>Total For R2037</b>								<b>16,564,267,280,000.00</b>	<b>435,303,392,800</b>	<b>470,640,527,700</b>	
R204 On 21/12/2018 Spot Bond			7.58500	100.24969	7.60000	100.21478		778,999,151,843,000.00	630,059,215,800	250,670,000,000	
<b>Total R204 SPOT</b>								<b>8,999,151,843,000.00</b>	<b>630,059,215,800</b>	<b>250,670,000,000</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 R204</b>									<b>78,999,151,843,000.00</b>	<b>630,059,215,800</b>	<b>250,670,000,000</b>
R2040 On 31/01/2040 Spot Bond			10.19500	92.88102	10.19500	92.85593			648,482,639,546,000.00	357,869,802,800	469,416,588,500
<b>Total R2040 SPOT</b>									<b>18,482,639,546,000.00</b>	<b>357,869,802,800</b>	<b>469,416,588,500</b>
<b>Total For R2040</b>									<b>18,482,639,546,000.00</b>	<b>357,869,802,800</b>	<b>469,416,588,500</b>
R2044 On 31/01/2044 Spot Bond			10.24000	89.73228	10.24000	89.70793			698,807,740,416,000.00	165,899,193,400	572,378,768,400
<b>Total R2044 SPOT</b>									<b>18,807,740,416,000.00</b>	<b>165,899,193,400</b>	<b>572,378,768,400</b>
<b>Total For R2044</b>									<b>18,807,740,416,000.00</b>	<b>165,899,193,400</b>	<b>572,378,768,400</b>
R2048 On 28/02/2048 Spot Bond			10.18500	89.12283	10.18500	89.09838			028,853,764,850,000.00	1,279,219,810,000	1,254,422,353,600
<b>Total R2048 SPOT</b>									<b>18,853,764,850,000.00</b>	<b>279,219,810,000</b>	<b>254,422,353,600</b>
<b>Total For R2048</b>									<b>18,853,764,850,000.00</b>	<b>279,219,810,000</b>	<b>254,422,353,600</b>
R207 On 15/01/2020 Spot Bond			8.06500	101.44707	8.10000	101.35982			156,503,965,656,500.00	763,360,690,100	424,851,000,000
<b>Total R207 SPOT</b>									<b>16,503,965,656,500.00</b>	<b>763,360,690,100</b>	<b>424,851,000,000</b>
<b>Total For R207</b>									<b>16,503,965,656,500.00</b>	<b>763,360,690,100</b>	<b>424,851,000,000</b>
R208 On 31/03/2021 Spot Bond			8.31500	96.94434	8.35000	96.82620			412,901,297,953,000.00	290,186,566,200	540,621,287,600
<b>Total R208 SPOT</b>									<b>12,901,297,953,000.00</b>	<b>290,186,566,200</b>	<b>540,621,287,600</b>
<b>Total For R208</b>									<b>12,901,297,953,000.00</b>	<b>290,186,566,200</b>	<b>540,621,287,600</b>
R209 On 31/03/2036 Spot Bond			9.90500	70.66330	9.94500	70.38992			059,667,051,616,000.00	308,901,267,200	1,122,262,219,100
<b>Total R209 SPOT</b>									<b>19,667,051,616,000.00</b>	<b>308,901,267,200</b>	<b>122,262,219,100</b>
<b>Total For R209</b>									<b>19,667,051,616,000.00</b>	<b>308,901,267,200</b>	<b>122,262,219,100</b>
R210 On 31/03/2028 Spot Bond			2.71000	182.36474	2.69500	182.56707			3,880,720,000,000.00	1,432,000,000	80,116,727,800
<b>Total R210 SPOT</b>									<b>3,880,720,000,000.00</b>	<b>1,432,000,000</b>	<b>80,116,727,800</b>
<b>Total For R210</b>									<b>3,880,720,000,000.00</b>	<b>1,432,000,000</b>	<b>80,116,727,800</b>
R212 On 31/01/2022 Spot Bond			2.62000	150.00580	2.62000	149.97182			61,668,687,016,000.00	23,537,666,800	84,972,039,200
<b>Total R212 SPOT</b>									<b>11,668,687,016,000.00</b>	<b>23,537,666,800</b>	<b>84,972,039,200</b>
<b>Total For R212</b>									<b>11,668,687,016,000.00</b>	<b>23,537,666,800</b>	<b>84,972,039,200</b>
R213 On 28/02/2031 Spot Bond			9.74000	81.88784	9.77500	81.64662			815,765,311,742,000.00	186,423,543,300	435,457,696,400
<b>Total R213 SPOT</b>									<b>15,765,311,742,000.00</b>	<b>186,423,543,300</b>	<b>435,457,696,400</b>
<b>Total For R213</b>									<b>15,765,311,742,000.00</b>	<b>186,423,543,300</b>	<b>435,457,696,400</b>
R214 On 28/02/2041 Spot Bond			10.12500	69.68001	10.12500	69.66100			848,942,771,975,000.00	182,611,631,800	825,769,228,200
<b>Total R214 SPOT</b>									<b>18,942,771,975,000.00</b>	<b>182,611,631,800</b>	<b>825,769,228,200</b>
<b>Total For R214</b>									<b>18,942,771,975,000.00</b>	<b>182,611,631,800</b>	<b>825,769,228,200</b>
RCG01 On 24/10/2019 Spot Bond					0.00000	101.36229			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>
RCSB0 On 12/04/2018 Spot Bond					0.00000	102.07885			0.00	0	0
<b>Total RCSB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RCSB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 10/12/2017 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total RCSB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB6 On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RCSB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF03 On 04/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		700,000,000,000,000.00		17,000,000,000	8,500,000,000	
<b>Total RDF03U SPOT</b>								<b>10,000,000,000,000.00</b>		<b>17,000,000,000</b>	<b>8,500,000,000</b>	
<b>Total For RDF03U</b>								<b>10,000,000,000,000.00</b>		<b>17,000,000,000</b>	<b>8,500,000,000</b>	
RDF04 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 11/03/2018 Spot Bond					0.00000	100.23579				0.00	0	0
<b>Total RDFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.47140				0.00	0	0
<b>Total RDFB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2019 Spot Bond					0.00000	100.58783				0.00	0	0
<b>Total RDFB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDFB06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB06/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2019 Spot Bond					0.00000	102.11284				0.00	0	0
<b>Total RDFB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDFB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.82918				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					0.00000	100.22510				0.00	0	0
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.88829				0.00	0	61,000,000
<b>Total RDFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>61,000,000</b>
<b>Total For RDFB10</b>										<b>0.00</b>	<b>0</b>	<b>61,000,000</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.85043				0.00	0	0
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.38258				0.00	0	0
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 04/06/2018 Spot Bond					0.00000	100.20130				0.00	0	0
<b>Total RDFC38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC3 On 27/07/2018 Spot Bond					0.00000	101.03831				0.00	0	0
<b>Total RDFC39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 23/03/2018 Spot Bond					0.00000	99.80743				0.00	0	0
<b>Total RDFC40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 05/10/2018 Spot Bond					0.00000	101.51108				0.00	0	0
<b>Total RDFC41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond					0.00000	100.58054				0.00	0	0
<b>Total REB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total REB01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB02 On 21/05/2018 Spot Bond					0.00000	100.54713				0.00	0	0
<b>Total REB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For REB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 17/05/2018 Spot Bond					0.00000	100.56091				0.00	0	0
<b>Total REBC06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REBC7 On 31/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total REBC7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/07/2018 Spot Bond					0.00000	102.17468				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					0.00000	102.29655				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					0.00000	102.77476				0.00	0	0
<b>Total RED203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20: On 05/01/2020 Spot Bond					0.00000	102.26775				0.00	0	0
<b>Total RED204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20: On 05/07/2020 Spot Bond					0.00000	102.80573				0.00	0	0
<b>Total RED205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED30 On 16/09/2021 Spot Bond					0.00000	99.84952				0.00	0	0
<b>Total RED301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED40 On 26/11/2019 Spot Bond					0.00000	100.45417				0.00	0	0
<b>Total RED401 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED401</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED50 On 05/12/2022 Spot Bond					0.00000	100.29701				0.00	0	0
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES011 On 02/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES021 On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES18 On 05/02/2018 Spot Bond					0.00000	100.89007				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					0.00000	100.14532				0.00	0	0
<b>Total RES30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES34 On 25/08/2019 Spot Bond					0.00000	101.14739				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					0.00000	100.40083				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					0.00000	101.62418				0.00	0	0
<b>Total RES36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES38 On 01/08/2020 Spot Bond					0.00000	101.02246				0.00	0	0
<b>Total RES38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES39I On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES40 On 13/10/2022 Spot Bond					0.00000	101.45936				0.00	0	0
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES41 On 30/11/2022 Spot Bond					0.00000	100.31076				0.00	0	17,100,000,000
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,100,000,000</b>
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	<b>17,100,000,000</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			9.87000	101.73368	9.87000	101.70676			45,441,480,000,000.00	4,604,000,000	1,151,000,000
<b>Total RW21 SPOT</b>									<b>15,441,480,000,000.00</b>	<b>4,604,000,000</b>	<b>1,151,000,000</b>
<b>Total For RW21</b>									<b>15,441,480,000,000.00</b>	<b>4,604,000,000</b>	<b>1,151,000,000</b>
RW23 On 10/12/2023 Spot Bond			10.32000	96.54926	10.32000	96.52257			0.00	0	0
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW28 On 10/12/2028 Spot Bond			11.47500	92.53576	11.47500	92.50741			0.00	0	0
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
S1329L On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total S1329U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For S1329U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000			0.00	0	0
<b>Total SBK12/R157 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK12/R157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2018 Spot Bond					0.00000	100.02678			0.00	106,000,000	110,800,000
<b>Total SBK16 SPOT</b>									<b>0.00</b>	<b>106,000,000</b>	<b>110,800,000</b>
<b>Total For SBK16</b>									<b>0.00</b>	<b>106,000,000</b>	<b>110,800,000</b>
SBK17 On 30/07/2019 Spot Bond					0.00000	101.49321			0.00	0	0
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond					0.00000	102.93523			0.00	0	238,400,000
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>238,400,000</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>238,400,000</b>
SBK19 On 24/10/2019 Spot Bond					0.00000	101.26699			0.00	0	0
<b>Total SBK19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK20 On 02/12/2019 Spot Bond					0.00000	103.02381			0.00	0	0
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK21 On 28/01/2020 Spot Bond					0.00000	102.00609			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 28/05/2020 Spot Bond					0.00000	102.48532			0.00	0	409,000,000
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>409,000,000</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 SBK22</b>									<b>0.00</b>	<b>0</b>	<b>409,000,000</b>
SBK23 On 28/05/2022 Spot Bond			11.44000	100.90807	11.44000	100.87707			0.00	0	2,050,000,000
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,050,000,000</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>2,050,000,000</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	102.80646			0.00	0	280,000,000
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2021 Spot Bond					0.00000	105.43017			0.00	0	420,000,000
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>420,000,000</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	<b>420,000,000</b>
SBK26 On 25/04/2021 Spot Bond			11.45000	103.83088	11.45000	103.79913			0.00	0	0
<b>Total SBK26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK9 On 10/04/2018 Spot Bond			8.60000	101.40457	8.60000	101.38132		5,160,000,000,000.00		600,000,000	2,910,000,000
<b>Total SBK9 SPOT</b>								<b>5,160,000,000,000.00</b>		<b>600,000,000</b>	<b>2,910,000,000</b>
<b>Total For SBK9</b>								<b>5,160,000,000,000.00</b>		<b>600,000,000</b>	<b>2,910,000,000</b>
SBS16 On 22/09/2018 Spot Bond					0.00000	100.23195			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 23/06/2021 Spot Bond					0.00000	100.72551			0.00	0	0
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			9.23000	102.55948	9.23000	102.53420			0.00	0	0
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			10.29500	99.43044	10.29500	99.40287			0.00	0	0
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	102.66233			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>
SBS24 On 24/05/2019 Spot Bond					0.00000	101.38259			0.00	0	0
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			8.49000	100.98768	8.49000	100.96449			0.00	0	0
<b>Total SBS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			9.89000	104.25555	9.89000	104.22820			0.00	0	0
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS29 On 12/06/2019 Spot Bond			8.59000	100.18427	8.59000	100.16112			0.00	0	0
<b>Total SBS29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			10.47000	87.89513	10.47000	87.87035			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					0.00000	100.02078			0.00	0	0
<b>Total SBS30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS31 On 12/06/2027 Spot Bond			10.53500	95.61913	10.53500	95.59216			0.00	0	430,000,000
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>430,000,000</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>430,000,000</b>
SBS33 On 19/09/2019 Spot Bond					0.00000	99.87040			0.00	0	0
<b>Total SBS33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			10.54500	100.25334	10.54500	100.22487			0.00	0	1,450,000,000
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
SBS35 On 29/01/2018 Spot Bond					0.00000	101.07101			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					0.00000	101.40986			0.00	0	0
<b>Total SBS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS37 On 29/01/2020 Spot Bond			8.74500	101.51029	8.74500	101.48668			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			10.09000	98.39174	10.09000	98.36541			0.00	0	0
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS39 On 29/01/2030 Spot Bond			11.07500	94.62716	11.07500	94.59944				0.00	0	0
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			9.48000	97.82438	9.48000	97.79935				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					0.00000	101.59941				0.00	0	0
<b>Total SBS40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS41 On 12/11/2022 Spot Bond			9.73500	101.80387	9.73500	101.77714				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			10.30000	102.73094	10.30000	102.70244				0.00	0	800,000,000
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
SBS43 On 12/11/2027 Spot Bond			10.51000	102.81733	10.51000	102.78824			252,240,000,000,000.00	24,000,000,000	24,000,000,000	
<b>Total SBS43 SPOT</b>									<b>2,240,000,000,000.00</b>	<b>24,000,000,000</b>	<b>24,000,000,000</b>	
<b>Total For SBS43</b>									<b>2,240,000,000,000.00</b>	<b>24,000,000,000</b>	<b>24,000,000,000</b>	
SBS44 On 15/02/2019 Spot Bond					0.00000	100.92740				0.00	0	0
<b>Total SBS44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS45 On 15/02/2021 Spot Bond					0.00000	101.51876				0.00	0	0
<b>Total SBS45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS46 On 15/02/2023 Spot Bond			9.75500	107.04144	9.75500	107.01374				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					0.00000	101.65811				0.00	0	0
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS48 On 31/01/2020 Spot Bond					0.00000	100.79638				0.00	0	0
<b>Total SBS48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	100.98513				0.00	0	0
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS50 On 31/01/2022 Spot Bond			9.74000	102.52196	9.74000	102.49546				0.00	0	0
<b>Total SBS50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS51 On 31/01/2024 Spot Bond			10.29000	10.29000	10.29000	101.26177				0.00	0	0
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS52 On 29/01/2030 Spot Bond					0.00000	100.69193				0.00	11,600,000,000	5,800,000,000
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>11,600,000,000</b>	<b>5,800,000,000</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>11,600,000,000</b>	<b>5,800,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	101.68515				0.00	0	0
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS54 On 12/06/2020 Spot Bond					0.00000	100.02139				0.00	0	0
<b>Total SBS54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	100.45986				0.00	40,000,000,000	10,000,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>10,000,000,000</b>
SBS56 On 12/06/2022 Spot Bond			9.64000	9.64000	9.64000	97.55325				0.00	0	0
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	100.21404				0.00	0	0
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	99.35956				0.00	40,000,000,000	40,000,000,000
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	101.45437				0.00	0	0
<b>Total SBS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			3.66000	276.31506	3.66000	276.24446				0.00	0	0
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI14 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	190.61090				0.00	0	0
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SBS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT101 On 31/03/2022 Spot Bond					0.00000	102.59972				0.00	0	0
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	102.84109				0.00	2,920,000,000	580,000,000
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>2,920,000,000</b>	<b>580,000,000</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>2,920,000,000</b>	<b>580,000,000</b>
SF2A2L On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SF2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2BU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SF2BU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2CU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SF2CU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SF2DU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SF2DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	102.19213				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					0.00000	102.19226				0.00	0	0
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	101.98730				0.00	0	0
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond					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>
SHS06 On 12/12/2017 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SHS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11L On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000				0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS22 On 23/02/2020 Spot Bond					0.00000	98.07803				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					0.00000	101.93981				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					0.00000	102.06777				0.00	0	0
<b>Total SHS24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS25 On 29/06/2020 Spot Bond			10.25000	103.58372	10.25000	103.55543				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					0.00000	101.84358				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					0.00000	100.70678				0.00	0	0
<b>Total SHS28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS29 On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SHS29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS30 On 05/04/2020 Spot Bond					0.00000	95.94877				0.00	0	0
<b>Total SHS30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS31 On 05/10/2022 Spot Bond					0.00000	90.77456				0.00	0	0
<b>Total SHS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS32 On 10/07/2020 Spot Bond					0.00000	101.54926				0.00	0	0
<b>Total SHS32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS33 On 10/10/2022 Spot Bond					0.00000	101.58400				0.00	0	0
<b>Total SHS33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS34 On 03/11/2022 Spot Bond					0.00000	89.53144				0.00	0	0
<b>Total SHS34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SHS34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI3 On 15/08/2018 Spot Bond			8.73500	102.81727	8.73500	102.79338				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					0.00000	101.01656				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					0.00000	100.67539				0.00	0	0
<b>Total SLRA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.69405				0.00	0	0
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.18324				0.00	0	0
<b>Total SLRA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.18822				0.00	0	0
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB1 On 15/08/2019 Spot Bond					0.00000	100.70561				0.00	0	0
<b>Total SLRB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.71291				0.00	0	0
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.19795				0.00	0	0
<b>Total SLRB3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.19904				0.00	0	0
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC1 On 15/08/2019 Spot Bond					0.00000	100.76676				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 15/08/2021 Spot Bond					0.00000	100.78222				0.00	0	0
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.20640				0.00	0	0
<b>Total SLRC3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.21086				0.00	0	0
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT02 On 12/04/2021 Spot Bond					0.00000	101.61256				0.00	0	0
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT03 On 12/04/2023 Spot Bond			11.19000	11.19000	11.19000	104.25092				0.00	0	1,550,000,000
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	102.39662				0.00	0	0
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.27906				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>
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.51731				0.00	0	0
<b>Total SPDA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.52728				0.00	0	0
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.51442				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					0.00000	100.72394				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					0.00000	100.52148				0.00	0	0
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA9 On 21/08/2019 Spot Bond					0.00000	100.52510				0.00	0	0
<b>Total SPDA9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SPDA9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00: On 09/09/2019 Spot Bond					0.00000	100.04836				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					0.00000	101.09965				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					0.00000	101.46863				0.00	0	0
<b>Total SSA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			10.05000	97.22825	10.05000	97.20207				0.00	0	500,000,000
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SSN00: On 31/03/2021 Spot Bond			9.92000	92.64514	9.92000	92.62050				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			9.92000	92.64514	9.92000	92.62050				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 31/01/2025 Spot Bond			4.11000	4.11000	4.11000	117.05514				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			10.75000	98.38346	10.75000	98.35531				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 28/02/2031 Spot Bond			11.64500	71.06116	11.64500	71.03895				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 21/01/2019 Spot Bond					0.00000	101.22942				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					0.00000	101.33691				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					0.00000	101.92780				0.00	0	0
<b>Total SSN027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 07/12/2023 Spot Bond					0.00000	100.16933				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 17/03/2020 Spot Bond					0.00000	99.87516				0.00	400,000,000	100,000,000
<b>Total SSN033 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For SSN033</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
SSN03: On 02/06/2020 Spot Bond					0.00000	100.22877				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					0.00000	100.64493				0.00	0	0
<b>Total SSN035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 01/06/2021 Spot Bond					0.00000	100.32047				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	9.55000	9.55000	103.61280				0.00	0	0
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond					0.00000	101.48029				0.00	0	0
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond			10.04000	100.57980	10.04000	100.55273				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					0.00000	95.52460				0.00	0	0
<b>Total SSN042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 31/01/2038 Spot Bond			4.39000	96.56493	4.39000	96.53849				0.00	0	0
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 09/02/2027 Spot Bond					0.00000	100.84327				0.00	0	0
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 14/02/2018 Spot Bond					0.00000	100.63267				0.00	0	0
<b>Total SSN045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 30/04/2027 Spot Bond					0.00000	101.10709				0.00	0	0
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 05/04/2027 Spot Bond					0.00000	101.55096				0.00	0	0
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 21/06/2018 Spot Bond					0.00000	103.93870				0.00	0	0
<b>Total SSN048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 30/09/2027 Spot Bond					0.00000	104.20692				0.00	0	0
<b>Total SSN049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 08/12/2023 Spot Bond			3.66000	3.66000	3.66000	276.08086				0.00	0	0
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/09/2018 Spot Bond					0.00000	101.68758				0.00	0	0
<b>Total SSN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2020 Spot Bond					0.00000	101.08559				0.00	0	0
<b>Total SSN052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2020 Spot Bond			8.40200	106.33262	8.40200	101.03858				0.00	0	0
<b>Total SSN053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2022 Spot Bond					0.00000	101.16366				0.00	0	0
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 03/11/2022 Spot Bond					0.00000	100.96661				0.00	0	0
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			10.20000	95.48063	10.20000	95.45454				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A10 On 21/08/2019 Spot Bond					0.00000	100.51145				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 21/08/2019 Spot Bond					0.00000	100.99793				0.00	0	0
<b>Total T12A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A12 On 21/08/2019 Spot Bond			9.75000	101.70071	9.75000	101.67441				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					0.00000	100.92082				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					0.00000	100.52847				0.00	0	0
<b>Total T13A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A12 On 21/08/2020 Spot Bond			9.65000	105.03907	9.65000	105.01218				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					0.00000	100.48647				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					0.00000	100.63435				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					0.00000	100.52730				0.00	0	0
<b>Total T13A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond			9.75000	104.48961	9.75000	104.46258				0.00	0	0
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A18 On 21/08/2018 Spot Bond					0.00000	100.52333				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					0.00000	100.26777				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			9.70000	103.10935	9.70000	103.08281				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>
T14A1C On 21/11/2019 Spot Bond					0.00000	100.52029				0.00	0	0
<b>Total T14A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A11 On 21/11/2021 Spot Bond					0.00000	100.53196				0.00	0	0
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A12 On 21/11/2021 Spot Bond			9.15000	100.57007	9.15000	100.54522				0.00	0	0
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T15OM On 21/11/2018 Spot Bond					0.00000	100.14398				0.00	0	0
<b>Total T15OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T15OM1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond					0.00000	100.45177				0.00	0	0
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond					0.00000	99.61512				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					0.00000	101.85593				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					0.00000	101.58612				0.00	0	0
<b>Total TFS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS139 On 27/05/2019 Spot Bond					0.00000	101.09200				0.00	0	0
<b>Total TFS139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS141 On 28/10/2019 Spot Bond					0.00000	101.01885				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					0.00000	101.05456				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>
TFS144 On 20/03/2020 Spot Bond					0.00000	99.84979				0.00	0	0
<b>Total TFS144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TFS144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 20/03/2022 Spot Bond					0.00000	99.84476				0.00	0	0
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 25/04/2018 Spot Bond					0.00000	100.89521				0.00	0	0
<b>Total TFS146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS147 On 12/10/2020 Spot Bond					0.00000	101.37863				0.00	0	0
<b>Total TFS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.41574				0.00	0	0
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.97301				0.00	0	0
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS15C On 16/11/2018 Spot Bond					0.00000	100.56093				0.00	0	0
<b>Total TFS150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS151 On 30/11/2020 Spot Bond					0.00000	100.29761				0.00	0	0
<b>Total TFS151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A2 On 18/07/2018 Spot Bond					0.00000	101.32126				0.00	0	0
<b>Total TH11A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.52027	8.73000	103.49625				0.00	0	0
<b>Total TH11A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A5 On 18/07/2018 Spot Bond					0.00000	101.55363				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 18/07/2018 Spot Bond			9.10000	9.10000	9.10000	102.77099				0.00	0	0
<b>Total TH11A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH11A6</b>										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond					0.00000	101.42127				0.00	0	0
<b>Total TH11A8 SPOT</b>										0.00	0	0
<b>Total For TH11A8</b>										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond					0.00000	101.53309				0.00	0	0
<b>Total TH11B1 SPOT</b>										0.00	0	0
<b>Total For TH11B1</b>										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	101.37300				0.00	0	0
<b>Total TH11B2 SPOT</b>										0.00	0	0
<b>Total For TH11B2</b>										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond					0.00000	101.36691				0.00	0	0
<b>Total TH11B3 SPOT</b>										0.00	0	0
<b>Total For TH11B3</b>										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond					0.00000	101.52357				0.00	0	0
<b>Total TH11C1 SPOT</b>										0.00	0	0
<b>Total For TH11C1</b>										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond					0.00000	101.51748				0.00	0	0
<b>Total TH11C2 SPOT</b>										0.00	0	0
<b>Total For TH11C2</b>										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond					0.00000	101.46427				0.00	0	0
<b>Total TH11C3 SPOT</b>										0.00	0	0
<b>Total For TH11C3</b>										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond					0.00000	101.99719				0.00	0	0
<b>Total TH11D1 SPOT</b>										0.00	0	0
<b>Total For TH11D1</b>										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond					0.00000	102.00325				0.00	0	0
<b>Total TH11D2 SPOT</b>										0.00	0	0
<b>Total For TH11D2</b>										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond					0.00000	101.97293				0.00	0	0
<b>Total TH11D3 SPOT</b>										0.00	0	0
<b>Total For TH11D3</b>										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond					0.00000	100.50552				0.00	0	0
<b>Total TH12A1 SPOT</b>										0.00	0	0
<b>Total For TH12A1</b>										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	100.52035				0.00	0	0
<b>Total TH12A2 SPOT</b>										0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TH12A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A2 On 21/08/2019 Spot Bond			9.70000	9.70000	9.70000	102.00673			0.00	0	0
<b>Total TH12A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A3 On 21/08/2019 Spot Bond					0.00000	100.51145			0.00	0	0
<b>Total TH12A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A4 On 21/08/2019 Spot Bond					0.00000	100.53222			0.00	0	0
<b>Total TH12A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A5 On 21/08/2019 Spot Bond			9.61000	101.01421	9.61000	100.98845			0.00	0	0
<b>Total TH12A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A6 On 21/08/2019 Spot Bond					0.00000	100.50848			0.00	0	0
<b>Total TH12A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A7 On 21/08/2019 Spot Bond					0.00000	100.53222			0.00	0	0
<b>Total TH12A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A8 On 21/08/2019 Spot Bond			9.72000	100.42687	9.72000	100.40097			0.00	0	0
<b>Total TH12A9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B1 On 21/08/2019 Spot Bond					0.00000	100.55889			0.00	0	0
<b>Total TH12B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B2 On 21/08/2019 Spot Bond					0.00000	100.55889			0.00	0	0
<b>Total TH12B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B3 On 21/08/2019 Spot Bond					0.00000	100.55889			0.00	0	0
<b>Total TH12B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B4 On 21/08/2019 Spot Bond					0.00000	100.55889			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>
TH12C1 On 21/08/2019 Spot Bond					0.00000	101.83963			0.00	0	0
<b>Total TH12C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond					0.00000	101.83963				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					0.00000	100.60627				0.00	0	0
<b>Total TH12C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond					0.00000	100.60568				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					0.00000	100.79804				0.00	0	0
<b>Total TH12D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond					0.00000	100.79804				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					0.00000	100.88723				0.00	0	0
<b>Total TH12D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond					0.00000	100.79451				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					0.00000	100.49780				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					0.00000	100.51086				0.00	0	0
<b>Total TH13A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond					0.00000	100.88645				0.00	0	0
<b>Total TH13A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond			9.85000	101.66091	9.85000	101.63434				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					0.00000	100.49840				0.00	0	0
<b>Total TH13A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH13A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A5 On 21/08/2018 Spot Bond					0.00000	100.77645				0.00	0	0
<b>Total TH13A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A6 On 21/08/2020 Spot Bond					0.00000	99.99502				0.00	0	0
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A7 On 21/08/2020 Spot Bond			9.74000	102.72778	9.74000	102.70124				0.00	0	0
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A8 On 21/08/2018 Spot Bond					0.00000	100.66817				0.00	0	0
<b>Total TH13A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.55878				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>
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.55937				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>
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.55931				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>
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.54768				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>
TH13B5 On 21/08/2020 Spot Bond					0.00000	100.55701				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>
TH13C1 On 21/08/2020 Spot Bond					0.00000	100.60020				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>
TH13C2 On 21/08/2020 Spot Bond					0.00000	100.60493				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>
TH13C3 On 21/08/2020 Spot Bond					0.00000	100.58834				0.00	0	0
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH13C3</b>										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.59995				0.00	0	0
<b>Total TH13C4 SPOT</b>										0.00	0	0
<b>Total For TH13C4</b>										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.63270				0.00	0	0
<b>Total TH13C5 SPOT</b>										0.00	0	0
<b>Total For TH13C5</b>										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.79474				0.00	0	0
<b>Total TH13D1 SPOT</b>										0.00	0	0
<b>Total For TH13D1</b>										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.79474				0.00	0	0
<b>Total TH13D2 SPOT</b>										0.00	0	0
<b>Total For TH13D2</b>										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.79008				0.00	0	0
<b>Total TH13D3 SPOT</b>										0.00	0	0
<b>Total For TH13D3</b>										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.78149				0.00	0	0
<b>Total TH13D4 SPOT</b>										0.00	0	0
<b>Total For TH13D4</b>										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.80649				0.00	0	0
<b>Total TH13D5 SPOT</b>										0.00	0	0
<b>Total For TH13D5</b>										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	100.78793				0.00	0	0
<b>Total TH14A2 SPOT</b>										0.00	0	0
<b>Total For TH14A2</b>										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	100.54024				0.00	0	0
<b>Total TH14A3 SPOT</b>										0.00	0	0
<b>Total For TH14A3</b>										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.89000	101.29303	9.89000	101.26602				0.00	0	0
<b>Total TH14A4 SPOT</b>										0.00	0	0
<b>Total For TH14A4</b>										0.00	0	0
TH14A: On 21/02/2018 Spot Bond					0.00000	100.47280				0.00	0	0
<b>Total TH14A5 SPOT</b>										0.00	0	0
<b>Total For TH14A5</b>										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.05073				0.00	0	0
<b>Total TH14A6 SPOT</b>										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH14A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond					0.00000	100.53551				0.00	0	0
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond			9.84000	100.41274	9.84000	98.98755				0.00	0	0
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/05/2018 Spot Bond					0.00000	100.48002				0.00	0	0
<b>Total TH14A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	100.57630				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>
TH14B: On 21/11/2021 Spot Bond					0.00000	100.55857				0.00	0	0
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	100.55148				0.00	0	0
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	100.60582				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>
TH14C: On 21/11/2021 Spot Bond					0.00000	100.59402				0.00	0	0
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	100.58693				0.00	0	0
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D: On 21/11/2021 Spot Bond					0.00000	100.78237				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>
TH14D: On 21/11/2021 Spot Bond					0.00000	100.77004				0.00	0	0
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D: On 21/11/2021 Spot Bond					0.00000	100.75301				0.00	0	0
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TH14D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2020 Spot Bond					0.00000	100.15470			0.00	0	0
<b>Total TH15A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2022 Spot Bond					0.00000	100.15818			0.00	0	0
<b>Total TH15A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.17445			0.00	0	0
<b>Total TH15A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B On 21/11/2022 Spot Bond					0.00000	100.16187			0.00	0	0
<b>Total TH15B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C On 21/11/2022 Spot Bond					0.00000	100.16977			0.00	0	0
<b>Total TH15C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D On 21/11/2022 Spot Bond					0.00000	100.21889			0.00	0	0
<b>Total TH15D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1 On 18/07/2019 Spot Bond					0.00000	101.92668			0.00	0	0
<b>Total TH9A12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2019 Spot Bond					0.00000	101.42776			0.00	0	0
<b>Total THE9B4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2019 Spot Bond					0.00000	103.37221			0.00	0	0
<b>Total THE9C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2019 Spot Bond					0.00000	102.05020			0.00	0	0
<b>Total THE9D4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL20 On 22/02/2020 Spot Bond			9.45000	9.45000	9.45000	98.18675		26,460,000,000,000.00	2,800,000,000	700,000,000	
<b>Total TL20 SPOT</b>								<b>26,460,000,000,000.00</b>	<b>2,800,000,000</b>	<b>700,000,000</b>	
<b>Total For TL20</b>								<b>26,460,000,000,000.00</b>	<b>2,800,000,000</b>	<b>700,000,000</b>	
TL20/R On 22/02/2020 Spot Bond			100.00000	31.08112	100.00000	31.02215		0.00	0	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TL20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TL21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL22 On 04/03/2021 Spot Bond					0.00000	100.21170				0.00	0	0
<b>Total TL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL23 On 05/09/2022 Spot Bond					0.00000	100.19407				0.00	0	0
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL24 On 05/09/2022 Spot Bond			9.83000	99.54130	9.83000	99.51493				0.00	0	0
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL25 On 04/09/2024 Spot Bond			10.36000	96.75081	10.36000	98.85479				0.00	0	0
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL26 On 25/11/2024 Spot Bond					0.00000	100.46797				0.00	0	0
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TLC02 On 22/03/2018 Spot Bond					0.00000	99.81106				0.00	0	0
<b>Total TLC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TLC03 On 22/03/2018 Spot Bond					0.00000	101.72380				0.00	0	0
<b>Total TLC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			9.66000	104.51299	9.66000	104.48576				0.00	0	47,103,400,000
<b>Total TN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>47,103,400,000</b>
<b>Total For TN20</b>										<b>0.00</b>	<b>0</b>	<b>47,103,400,000</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	22.35750	100.00000	22.30747				0.00	0	0
<b>Total TN20/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN20/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TN20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN21U On 13/05/2021 Spot Bond			100.00000	15.86082	100.00000	15.82533				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TN21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			10.20000	103.72158	10.20000	103.69307			0.00	0	16,233,300,000
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>16,233,300,000</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>16,233,300,000</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	12.50820	100.00000	12.48021			0.00	0	0
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN25 On 19/08/2025 Spot Bond			11.05000	95.10312	11.05000	95.07532		55,250,000,000,000.00	5,000,000,000	26,880,000,000	
<b>Total TN25 SPOT</b>								<b>55,250,000,000,000.00</b>	<b>5,000,000,000</b>	<b>26,880,000,000</b>	
<b>Total For TN25</b>								<b>55,250,000,000,000.00</b>	<b>5,000,000,000</b>	<b>26,880,000,000</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.47235	100.00000	12.44489			0.00	0	0
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN27 On 14/11/2027 Spot Bond			11.15000	87.42165	11.15000	87.39545		66,900,000,000,000.00	6,000,000,000	13,010,000,000	
<b>Total TN27 SPOT</b>								<b>66,900,000,000,000.00</b>	<b>6,000,000,000</b>	<b>13,010,000,000</b>	
<b>Total For TN27</b>								<b>66,900,000,000,000.00</b>	<b>6,000,000,000</b>	<b>13,010,000,000</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.54798	100.00000	9.52661			0.00	0	0
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN30 On 09/10/2030 Spot Bond			11.77500	93.53923	11.77500	93.50983			0.00	0	10,700,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,700,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>10,700,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	121.69710	8.00000	121.67087			0.00	0	0
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN40 On 09/10/2040 Spot Bond			12.22500	90.65167	12.22500	90.62212			0.00	0	6,300,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,300,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>6,300,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.91674	10.75000	101.88742			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					0.00000	100.56918			0.00	652,200	652,200
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>652,200</b>	<b>652,200</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>652,200</b>	<b>652,200</b>
TORQ1 On 15/08/2018 Spot Bond					0.00000	100.77130			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TORQ10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond					0.00000	102.03688				0.00	0	0
<b>Total TORQ3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ6 On 15/04/2022 Spot Bond					0.00000	100.88364				0.00	0	0
<b>Total TORQ6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2019 Spot Bond					0.00000	100.66556				0.00	0	0
<b>Total TORQ7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ8 On 15/08/2018 Spot Bond					0.00000	100.68068				0.00	0	0
<b>Total TORQ8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ9 On 15/08/2018 Spot Bond					0.00000	100.70335				0.00	0	0
<b>Total TORQ9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	102.99700	10.00000	102.97000				0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2018 Spot Bond					0.00000	101.70389				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					0.00000	101.63953				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 30/11/2018 Spot Bond					0.00000	100.68496				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			9.85000	99.49162	9.85000	99.46519				0.00	0	0
<b>Total TPDA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2018 Spot Bond					0.00000	99.97815				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 14/12/2020 Spot Bond					0.00000	99.97694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRA2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond			10.00000	99.16251	10.00000	99.13608				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					0.00000	99.97812				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					0.00000	99.97694				0.00	0	0
<b>Total TRA2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond			9.80000	9.80000	9.80000	99.69388				0.00	0	0
<b>Total TRA2A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B: On 14/12/2020 Spot Bond					0.00000	99.94950				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					0.00000	99.97447				0.00	0	0
<b>Total TRA2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C: On 14/12/2020 Spot Bond					0.00000	99.97159				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					0.00000	99.97049				0.00	0	0
<b>Total TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D: On 14/12/2020 Spot Bond					0.00000	99.96337				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					0.00000	99.96337				0.00	0	0
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2018 Spot Bond					0.00000	100.74929				0.00	0	0
<b>Total TRA3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.81981				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRA3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.84066				0.00	0	0
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B On 14/11/2022 Spot Bond					0.00000	100.97604				0.00	0	0
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2019 Spot Bond					0.00000	99.99138				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA4: On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2019 Spot Bond					0.00000	100.46338				0.00	0	0
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB2: On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2019 Spot Bond					0.00000	99.97670				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2019 Spot Bond					0.00000	101.91264				0.00	0	0
<b>Total TRAD1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2019 Spot Bond					0.00000	101.99172				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 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSE03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP221 On 26/04/2018 Spot Bond					0.00000	97.11488				0.00	0	0
<b>Total TSP221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP222 On 10/05/2018 Spot Bond					0.00000	96.80897				0.00	0	0
<b>Total TSP222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP224 On 24/05/2018 Spot Bond					0.00000	96.51654				0.00	0	0
<b>Total TSP224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP224</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP226 On 07/06/2018 Spot Bond					0.00000	96.24778				0.00	0	0
<b>Total TSP226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP227 On 21/06/2018 Spot Bond					0.00000	95.95193				0.00	0	0
<b>Total TSP227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TTO01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TTO01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TUHF0 On 26/01/2020 Spot Bond					0.00000	101.35198				0.00	0	0
<b>Total TUHF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TUHF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 10/01/2018 Spot Bond					0.00000	101.32885				0.00	0	0
<b>Total TWC250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 15/01/2018 Spot Bond					0.00000	101.25292				0.00	0	0
<b>Total TWC251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 18/01/2018 Spot Bond					0.00000	101.19099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TWC252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 22/01/2018 Spot Bond					0.00000	101.04725				0.00	0	0
<b>Total TWC253 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC253</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 29/01/2018 Spot Bond					0.00000	101.04725				0.00	0	0
<b>Total TWC254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 12/02/2018 Spot Bond					0.00000	100.68079				0.00	0	0
<b>Total TWC255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 16/02/2018 Spot Bond					0.00000	100.59827				0.00	0	0
<b>Total TWC256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC25 On 28/02/2018 Spot Bond					0.00000	100.26979				0.00	0	0
<b>Total TWC258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.85000	105.30786	9.85000	105.27990				0.00	0	0
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG26 On 09/03/2026 Spot Bond			11.22000	103.43655	11.22000	103.40536				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>
VCJA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VCJB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VJA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC21 On 06/03/2018 Spot Bond					0.00000	102.08753				0.00	0	0
<b>Total VKC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC22 On 29/03/2018 Spot Bond					0.00000	99.65816				0.00	0	0
<b>Total VKC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE01L On 01/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VKE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond					0.00000	101.88759				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					0.00000	101.07580				0.00	36,000,000,000	9,000,000,000
<b>Total VKE06 SPOT</b>										<b>0.00</b>	<b>36,000,000,000</b>	<b>9,000,000,000</b>
<b>Total For VKE06</b>										<b>0.00</b>	<b>36,000,000,000</b>	<b>9,000,000,000</b>
VKE07 On 08/06/2020 Spot Bond					0.00000	100.02248				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					0.00000	102.11480				0.00	0	0
<b>Total VKE08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE09 On 08/07/2020 Spot Bond					0.00000	101.54138				0.00	0	0
<b>Total VKE09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE10 On 08/07/2022 Spot Bond					0.00000	101.56967				0.00	0	0
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total VPA08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR711L On 29/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR711U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR711U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VRI712 On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00	98,000,000,000	196,000,000,000	
<b>Total VRI712 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>98,000,000,000</b>	<b>196,000,000,000</b>	
<b>Total For VRI712</b>								<b>10,000,000,000,000.00</b>	<b>98,000,000,000</b>	<b>196,000,000,000</b>	
WHL01 On 10/10/2020 Spot Bond					0.00000	101.47712			0.00	100,000,000	50,000,000
<b>Total WHL01 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For WHL01</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total WHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WRS2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WS05 On 01/08/2018 Spot Bond			3.20000	3.20000	3.20000	254.13676				0.00	0	0
<b>Total WS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP3 On 28/05/2019 Spot Bond			8.16000	101.52202	8.16000	101.49959				0.00	0	0
<b>Total WSP3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			8.74000	100.95375	8.74000	100.92990				0.00	0	0
<b>Total WSP4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			9.10000	100.09885	9.10000	100.07424				0.00	0	0
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5/f On 28/05/2021 Spot Bond			100.00000	14.84881	100.00000	14.81558				0.00	0	0
<b>Total WSP5/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
Z083 On 30/09/2019 Spot Bond			7.54500	87.56586	7.54500	87.54795				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>93,099,828,930,011,000.00</b>	<b>714,538,575,700</b>	<b>948,886,799,406</b>
<b>Total for SPOT :</b>										<b>93,099,828,930,011,000.00</b>	<b>714,538,575,700</b>	<b>948,886,799,406</b>
<b>Total Futures</b>										<b>93,099,829,047,494,200.00</b>	<b>714,538,577,005</b>	<b>948,887,833,550</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>87,661</b>
<b>Grand Total:</b>										<b>93,099,829,047,494,200.00</b>	<b>714,538,577,005</b>	<b>948,887,921,211</b>