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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/05/2018 Bond Future			10.11197	80.93130	10.07269	81.18934			0.00	0	7,466
ES33 On 02/08/2018 Bond Future			10.19593	82.38503	10.15534	82.64770			0.00	0	2,000
ES33 On 01/11/2018 Bond Future			10.28354	80.09197	10.24141	80.36046			0.00	0	0
ES33 On 07/02/2019 Bond Future			10.38176	81.67874	10.33799	81.95296			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>9,466</b>
ES33 On 03/05/2018 Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Call			7,061.32000	7.06132	6,803,280		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			6,946.25000	6.94625	6,688,210		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Call			7,003.82000	7.00382	6,745,780		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			6,088.93000	6.08893	5,826,260		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			6,146.62000	6.14662	5,883,950		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			6,031.18000	6.03118	5,768,510		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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 03/05/2018 Bond Future			10.29157	84.45821	10.25730	84.72139			0.00	0	3,000
ES42 On 02/08/2018 Bond Future			10.37271	85.97533	10.33735	86.24318			0.00	0	7,957
ES42 On 01/11/2018 Bond Future			10.45620	83.27631	10.41953	83.55009			0.00	0	0
ES42 On 07/02/2019 Bond Future			10.54654	84.92601	10.50852	85.20564			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>10,957</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>10,957</b>
I2025 On 03/05/2018 Bond Future			134.62601	134.62601	134.63146	134.63146			0.00	0	1,012
I2025 On 02/08/2018 Bond Future			135.70707	135.70707	135.71272	135.71272			0.00	0	614
I2025 On 01/11/2018 Bond Future			138.19803	138.19803	138.20547	138.20547			0.00	0	0
I2025 On 07/02/2019 Bond Future			139.57292	139.57292	139.57971	139.57971			0.00	0	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>1,626</b>
I2025 On 03/05/2018 Bond Future	133.21	Call			1,421.46000	1.42146	1,416,010		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Call			1,411.46000	1.41146	1,406,010		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Call			1,431.46000	1.43146	1,426,010		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Put			0.00000	0.00000	0,000		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			947.28000	0.94728	952,930		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			957.28000	0.95728	962,930		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			937.28000	0.93728	942,930		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>1,626</b>
I2029 On 03/05/2018 Bond Future			101.09105	101.09105	101.58840	101.58840			0.00	0	0
I2029 On 02/08/2018 Bond Future			102.93863	102.93863	103.44509	103.44509			0.00	0	1,370
I2029 On 01/11/2018 Bond Future			103.77852	103.77852	104.29553	104.29553			0.00	0	0
I2029 On 07/02/2019 Bond Future			105.87261	105.87261	106.39936	106.39936			0.00	0	0
<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 03/05/2018 Bond Future			106.27422	106.27422	106.95640	106.95640			0.00	0	6,055
I2033 On 02/08/2018 Bond Future			108.21663	108.21663	108.91127	108.91127			0.00	0	1,515
I2033 On 01/11/2018 Bond Future			109.08180	109.08180	109.79058	109.79058			0.00	0	0
I2033 On 07/02/2019 Bond Future			111.28280	111.28280	112.00525	112.00525			0.00	0	0
<b>Total I2033 Future</b>									<b>0.00</b>	<b>0</b>	<b>7,570</b>
I2033 On 03/05/2018 Bond Future	107.71	Put			753.60000	0.75360	1,435,780		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/05/2018	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			733.60000	0.73360	1,415,780		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			743.60000	0.74360	1,425,780		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	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			1,028.73000	1.02873	1,723,370		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			1,008.73000	1.00873	1,703,370		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			1,018.73000	1.01873	1,713,370		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>7,570</b>
I2038	On	03/05/2018	Bond Future			128.83476	128.83476	133.68135	133.68135			0.00	0	5,837
I2038	On	02/08/2018	Bond Future			129.63749	129.63749	134.57271	134.57271			0.00	0	8,180
I2038	On	01/11/2018	Bond Future			132.01701	132.01701	137.04451	137.04451			0.00	0	0
I2038	On	07/02/2019	Bond Future			133.09065	133.09065	138.21849	138.21849			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,017</b>
I2038	On	03/05/2018	Bond Future	132.29	Call			1,391.35000	1.39135	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			0.00000	0.00000	3,455,240		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			1,411.35000	1.41135	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	3,435,240		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			1,401.35000	1.40135	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	3,445,240		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			42.71000	0.04271	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			0.00000	0.00000	4,892,510		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			32.71000	0.03271	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			0.00000	0.00000	4,902,510		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			22.71000	0.02271	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			0.00000	0.00000	4,912,510		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>14,017</b>
I2046	On	03/05/2018	Bond Future			122.23667	122.23667	122.96698	122.96698			0.00	0	8,169
I2046	On	02/08/2018	Bond Future			124.47074	124.47074	125.21465	125.21465			0.00	0	3,006
I2046	On	01/11/2018	Bond Future			125.10591	125.10591	125.86502	125.86502			0.00	0	0
I2046	On	07/02/2019	Bond Future			127.63029	127.63029	128.40391	128.40391			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,175</b>
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			4,973.02000	4.97302	5,703,330		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	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
I2046	On	03/05/2018	Bond Future	127.95	Put			4,983.02000	4.98302	5,713,330		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			4,963.02000	4.96302	5,693,330		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			3,565.35000	3.56535	4,309,260		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			3,575.35000	3.57535	4,319,260		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			3,555.35000	3.55535	4,299,260		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>11,175</b>
I2050	On	03/05/2018	Bond Future			129.76920	129.76920	130.62274	130.62274			0.00	0	7,163
I2050	On	02/08/2018	Bond Future			130.41291	130.41291	131.28195	131.28195			0.00	0	7,240
I2050	On	01/11/2018	Bond Future			132.80679	132.80679	133.69339	133.69339			0.00	0	0
I2050	On	07/02/2019	Bond Future			133.71454	133.71454	134.61830	134.61830			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,403</b>
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			4,997.26000	4.99726	5,850,800		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			5,007.26000	5.00726	5,860,800		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			4,987.26000	4.98726	5,840,800		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			6,248.05000	6.24805	7,117,090		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			6,258.05000	6.25805	7,127,090		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			6,238.05000	6.23805	7,107,090		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>14,403</b>
R186	On	03/05/2018	Bond Future			8.03029	119.11615	7.99545	119.35103		6.18	3,811,716.80	32	180,695
R186	On	02/08/2018	Bond Future			8.06326	115.95713	8.02691	116.19611		6.87	0.00	0	7,210
R186	On	01/11/2018	Bond Future			8.09389	118.06254	8.05568	118.30737		6.93	0.00	0	0
R186	On	07/02/2019	Bond Future			8.12585	115.09528	8.08566	115.34555		7.17	0.00	0	0
<b>Total R186 Future</b>												<b>3,811,716.80</b>	<b>32</b>	<b>187,905</b>
R186	On	03/05/2018	Bond Future	8.35	Put			40.67000	0.04067	49,110	6.61	0.00	0	500
R186	On	03/05/2018	Bond Future	8.50	Put			9.27000	0.00927	10,920	6.80	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.25	Call			1,799.13000	1.79913	1,584,990	6.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.25	Put			97.40000	0.09740	118,140	6.49	0.00	0	3,500
R186	On	03/05/2018	Bond Future	7.85	Put			1,189.95000	1.18995	1,359,450	6.02	0.00	0	0

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	7.85	Call			202.59000	0.20259	137,210	6.02	0.00	0	500
R186	On	03/05/2018	Bond Future	8.35	Call			2,401.91000	2.40191	2,175,470	6.61	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Call			591.70000	0.59170	458,590	6.18	0.00	0	0
R186	On	03/05/2018	Bond Future	8.45	Put			15.51000	0.01551	18,460	6.74	0.00	0	0
R186	On	03/05/2018	Bond Future	8.45	Call			3,031.24000	3.03124	2,799,310	6.74	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Call			4,631.27000	4.63127	4,396,490	7.05	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Put			0.98000	0.00098	1,080	7.05	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Call			3,350.38000	3.35038	3,117,150	6.80	0.00	0	0
R186	On	03/05/2018	Bond Future	9.19	Call			7,707.16000	7.70716	7,472,280	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Call			5,584.53000	5.58453	5,349,660	7.23	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Put			0.15000	0.00015	0,160	7.23	0.00	0	4,745
R186	On	03/05/2018	Bond Future	8.40	Put			25.39000	0.02539	30,470	6.68	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.40	Call			2,714.50000	2.71450	2,484,700	6.68	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Put			560.99000	0.56099	662,760	6.18	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000	7.42	0.00	0	3,200
R186	On	03/05/2018	Bond Future	8.69	Put			1.10000	0.00110	1,220	7.04	0.00	0	0
R186	On	03/05/2018	Bond Future	8.69	Call			4,567.40000	4.56740	4,332,640	7.04	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Call			10,909.11000	10.90911	10,674,230	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Put			0.00000	0.00000	0,000	7.42	0.00	20	10,640
R186	On	03/05/2018	Bond Future	9.19	Put			0.00000	0.00000	0,000	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			0.07000	0.00007	0,070	7.31	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			0.00000	0.00000	0,000	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Call			8,382.30000	8.38230	8,147,420	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Call			13,357.20000	13.35720	13,122,320	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			0.00000	0.00000	0,000	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Call			11,086.55000	11.08655	10,851,670	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			6,025.97000	6.02597	5,791,090	7.32	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			0.06000	0.00006	0,060	7.32	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			6,088.85000	6.08885	5,853,970	7.33	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			0.05000	0.00005	0,050	7.33	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			5,963.05000	5.96305	5,728,170	7.31	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			1,103.91000	1.10391	1,184,890	7.03	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			2,560.36000	2.56036	2,402,360	7.03	0.00	0	3,020
R186	On	02/08/2018	Bond Future	7.50	Put			3,955.30000	3.95530	4,145,050	6.35	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			417.20000	0.41720	367,970	6.35	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.47	Call			3,570.51000	3.57051	3,387,120	7.25	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			701.35000	0.70135	756,940	7.25	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			3,619.33000	3.61933	3,434,940	7.26	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			686.51000	0.68651	741,100	7.26	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			3,521.91000	3.52191	3,339,540	7.24	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			716.46000	0.71646	773,070	7.24	0.00	0	0

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	01/11/2018	Bond Future	7.96	Put			2,690.64000	2.69064	2,816,760	6.84	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			2,074.56000	2.07456	1,955,850	6.84	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			1,407.66000	1.40766	1,484,470	7.25	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			7,218.28000	7.21828	7,006,490	7.80	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			528.17000	0.52817	561,210	7.80	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			4,270.98000	4.27098	4,097,150	7.31	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			3,964.09000	3.96409	3,796,070	7.25	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.54	Call			4,315.59000	4.31559	4,140,960	7.32	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			1,279.54000	1.27954	1,350,540	7.31	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			1,262.19000	1.26219	1,332,390	7.32	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			4,226.83000	4.22683	4,053,820	7.30	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			1,297.40000	1.29740	1,369,220	7.30	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			3,346.37000	3.34637	3,205,150	7.23	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			2,636.21000	2.63621	2,745,260	7.23	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			3,381.39000	3.38139	3,239,340	7.24	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			2,609.40000	2.60940	2,717,620	7.24	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			3,416.99000	3.41699	3,274,130	7.25	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			2,583.21000	2.58321	2,690,620	7.25	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>20</b>	<b>51,125</b>
<b>Total For R186</b>												<b>3,811,716.80</b>	<b>52</b>	<b>239,030</b>
R197	On	03/05/2018	Bond Future			305.95925	305.95925	306.41659	306.41659			0.00	0	1,438
R197	On	02/08/2018	Bond Future			304.38685	304.38685	304.85271	304.85271			0.00	0	2,350
R197	On	01/11/2018	Bond Future			309.97401	309.97401	310.45221	310.45221			0.00	0	0
R197	On	07/02/2019	Bond Future			308.86958	308.86958	309.35542	309.35542			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,788</b>
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			1,966.59000	1.96659	1,509,250		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			1,956.59000	1.95659	1,499,250		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			1,976.59000	1.97659	1,519,250		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>3,788</b>
R202	On	03/05/2018	Bond Future			242.69957	242.69957	245.07137	245.07137		3.97	0.00	0	19,277
R202	On	02/08/2018	Bond Future			243.33004	243.33004	245.74530	245.74530			0.00	0	3,911
R202	On	01/11/2018	Bond Future			247.79641	247.79641	250.25910	250.25910			0.00	0	0
R202	On	07/02/2019	Bond Future			248.88766	248.88766	251.39867	251.39867			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>23,188</b>
R202	On	03/05/2018	Bond Future	247.48	Put			2,573.88000	2.57388	4,790,760	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			163.83000	0.16383	10,190	4.68	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
R202	On	03/05/2018	Bond Future	247.49	Put			2,582.46000	2.58246	4,800,620	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			166.67000	0.16667	10,460	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			2,565.30000	2.56530	4,780,890	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			165.25000	0.16525	10,330	4.68	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>23,188</b>
R2023	On	03/05/2018	Bond Future			7.50735	102.40154	7.47218	102.54245		3.96	0.00	0	71,633
R2023	On	02/08/2018	Bond Future			7.51881	104.24100	7.48137	104.38437		3.94	0.00	0	16,296
R2023	On	01/11/2018	Bond Future			7.53239	102.20687	7.49204	102.35412		3.79	0.00	0	0
R2023	On	07/02/2019	Bond Future			7.54442	104.23188	7.50072	104.38261		3.62	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>87,929</b>
R2023	On	03/05/2018	Bond Future	8.28	Call			3,176.84000	3.17684	3,035,930	4.51	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			0.04000	0.00004	0,040	4.51	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			3,215.38000	3.21538	3,074,480	4.52	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			0.03000	0.00003	0,040	4.52	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			3,138.28000	3.13828	2,997,370	4.50	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			0.05000	0.00005	0,050	4.50	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			6,610.45000	6.61045	6,469,540	4.66	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			0.00000	0.00000	0,000	4.66	0.00	0	2,500
R2023	On	02/08/2018	Bond Future	10.39	Put			0.00000	0.00000	0,000	4.44	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Call			10,466.97000	10.46697	10,323,600	4.44	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Put			0.00000	0.00000	0,000	4.44	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Call			10,500.48000	10.50048	10,357,110	4.44	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Put			0.00000	0.00000	0,000	4.44	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Call			10,433.44000	10.43344	10,290,070	4.44	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.38000	0.00038	0,430	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			10,516.38000	10.51638	10,369,190	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.41000	0.00041	0,470	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			10,548.28000	10.54828	10,401,080	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.40000	0.00040	0,450	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			10,580.16000	10.58016	10,432,960	4.49	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			5.28000	0.00528	5,860	4.29	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			9,953.14000	9.95314	9,803,020	4.29	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			5.57000	0.00557	6,180	4.29	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			9,983.39000	9.98339	9,833,240	4.29	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			5.43000	0.00543	6,010	4.29	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			10,013.62000	10.01362	9,863,470	4.29	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>0.00</b>	<b>0</b>	<b>90,429</b>
R2030	On	03/05/2018	Bond Future			8.42117	99.02200	8.38645	99.27281		8.32	0.00	0	93,910

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	02/08/2018	Bond Future			8.46235	96.79523	8.42641	97.05052		9.26	0.00	0	127
R2030	On	01/11/2018	Bond Future			8.49767	98.55264	8.46032	98.81378		9.43	0.00	0	0
R2030	On	07/02/2019	Bond Future			8.53540	96.49555	8.49654	96.76241		10.16	0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>94,037</b>
R2030	On	03/05/2018	Bond Future	9.50	Call			7,627.13000	7.62713	7,376,320	10.00	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			0.01000	0.00001	0,010	10.00	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			7,691.88000	7.69188	7,441,070	10.00	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.01000	0.00001	0,010	10.00	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			7,562.31000	7.56231	7,311,500	10.00	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.01000	0.00001	0,010	10.00	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			2,230.48000	2.23048	2,081,360	9.27	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	8.91	Put			758.03000	0.75803	814,370	9.83	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			4,118.64000	4.11864	3,919,690	9.83	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			7,464.88000	7.46488	7,227,320	10.65	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			7,287.22000	7.28722	7,050,820	10.61	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			228.42000	0.22842	247,310	10.61	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			7,168.96000	7.16896	6,933,370	10.58	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			213.59000	0.21359	231,320	10.65	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.45	Put			238.79000	0.23879	258,490	10.58	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			1,638.12000	1.63812	1,744,290	9.27	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			7,228.06000	7.22806	6,992,060	10.60	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			233.55000	0.23355	252,840	10.60	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			3,176.51000	3.17651	3,024,720	9.53	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			2,343.07000	2.34307	2,452,420	9.53	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			3,217.05000	3.21705	3,064,230	9.54	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			2,314.40000	2.31440	2,422,720	9.54	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			3,257.83000	3.25783	3,103,980	9.55	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			2,286.04000	2.28604	2,393,330	9.55	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			3,978.12000	3.97812	3,825,300	10.27	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			3,133.68000	3.13368	3,247,720	10.27	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			4,016.28000	4.01628	3,862,640	10.27	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			3,103.88000	3.10388	3,217,100	10.27	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			4,054.95000	4.05495	3,900,510	10.28	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			3,074.64000	3.07464	3,187,060	10.28	0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>23,550</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>117,587</b>
R2032	On	03/05/2018	Bond Future			8.59594	98.06750	8.56122	98.34116		9.41	6,668,590.00	68	60,102
R2032	On	02/08/2018	Bond Future			8.63608	99.82911	8.60026	100.10760		10.07	0.00	0	2
R2032	On	01/11/2018	Bond Future			8.67622	97.48628	8.63907	97.77110		10.66	0.00	0	0
R2032	On	07/02/2019	Bond Future			8.71905	99.41764	8.68051	99.70867		11.02	0.00	0	0



Contract Details	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 Future</b>									<b>6,668,590.00</b>	<b>68</b>	<b>60,104</b>
R2032 On 03/05/2018 Bond Future	9.71	Call			8,510.31000	8.51031	8,236,650	11.30	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.71	Put			0.01000	0.00001	0,010	11.30	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.72	Call			8,579.70000	8.57970	8,306,040	11.30	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.72	Put			0.01000	0.00001	0,010	11.30	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.70	Call			8,440.85000	8.44085	8,167,190	11.30	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.70	Put			0.01000	0.00001	0,010	11.30	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.67	Call			8,120.12000	8.12012	7,862,400	11.58	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.67	Put			262.46000	0.26246	283,230	11.58	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.68	Call			8,182.48000	8.18248	7,924,280	11.58	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.68	Put			255.66000	0.25566	275,950	11.58	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.66	Call			8,057.84000	8.05784	7,800,590	11.58	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.66	Put			269.42000	0.26942	290,660	11.58	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.76	Call			3,537.79000	3.53779	3,371,620	10.74	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.76	Put			2,614.91000	2.61491	2,733,560	10.74	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.77	Call			3,582.22000	3.58222	3,414,940	10.75	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.77	Put			2,583.57000	2.58357	2,701,110	10.75	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.75	Call			3,493.89000	3.49389	3,328,830	10.73	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.75	Put			2,646.86000	2.64686	2,766,620	10.73	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.81	Call			4,464.28000	4.46428	4,296,620	11.15	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.81	Put			3,491.25000	3.49125	3,614,620	11.15	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.82	Call			4,506.99000	4.50699	4,338,460	11.16	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.82	Put			3,459.38000	3.45938	3,581,880	11.16	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.80	Call			4,421.39000	4.42139	4,254,600	11.14	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.80	Put			3,523.02000	3.52302	3,647,260	11.14	0.00	0	0
<b>Total R2032 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>									<b>6,668,590.00</b>	<b>68</b>	<b>60,104</b>
R2035 On 03/05/2018 Bond Future			8.74597	102.76732	8.70624	103.11774		10.30	0.00	0	78,610
R2035 On 02/08/2018 Bond Future			8.78642	104.61336	8.74550	104.96997		11.04	0.00	0	5,691
R2035 On 01/11/2018 Bond Future			8.82878	102.01595	8.78646	102.38033		11.71	0.00	0	0
R2035 On 07/02/2019 Bond Future			8.87504	104.03709	8.83122	104.40930		11.86	0.00	0	0
<b>Total R2035 Future</b>									<b>0.00</b>	<b>0</b>	<b>84,301</b>
R2035 On 03/05/2018 Bond Future	8.75	Put			925.85000	0.92585	787,090	10.40	0.00	0	0
R2035 On 03/05/2018 Bond Future	8.75	Call			1,311.71000	1.31171	822,530	10.40	0.00	0	1,000
R2035 On 03/05/2018 Bond Future	9.25	Call			4,691.39000	4.69139	4,313,880	11.43	0.00	0	0
R2035 On 03/05/2018 Bond Future	9.25	Put			46.63000	0.04663	19,540	11.43	0.00	0	1,000
R2035 On 03/05/2018 Bond Future	9.90	Call			9,792.73000	9.79273	9,442,230	12.36	0.00	0	0
R2035 On 03/05/2018 Bond Future	9.90	Put			0.09000	0.00009	0,010	12.36	0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Call			9,868.68000	9.86868	9,518,190	12.36	0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Put			0.08000	0.00008	0,010	12.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/05/2018	Bond Future	9.89	Call			9,716.69000	9.71669	9,366,180	12.36	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.10000	0.00010	0,010	12.36	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			1,072.54000	1.07254	748,090	12.08	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			6,759.18000	6.75918	6,070,140	12.05	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,109.99000	1.10999	777,560	12.05	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			6,820.43000	6.82043	6,135,550	12.06	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			1,091.04000	1.09104	762,770	12.06	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			6,882.03000	6.88203	6,200,970	12.08	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			1,312.83000	1.31283	4,023,640	11.92	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			0.00000	0.00000	3,075,190	11.92	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			1,143.25000	1.14325	3,926,060	11.89	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			0.00000	0.00000	3,147,190	11.89	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			1,228.09000	1.22809	3,974,860	11.91	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			0.00000	0.00000	3,111,150	11.91	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			1,255.58000	1.25558	4,881,820	11.96	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			0.00000	0.00000	3,998,450	11.96	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			1,088.13000	1.08813	4,787,630	11.93	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			0.00000	0.00000	4,071,710	11.93	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			1,171.91000	1.17191	4,834,820	11.95	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			0.00000	0.00000	4,035,120	11.95	0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,000</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>86,301</b>
R2037	On	03/05/2018	Bond Future			8.84164	99.15494	8.80699	99.46275		10.88	0.00	0	48,650
R2037	On	02/08/2018	Bond Future			8.88661	96.68016	8.85093	96.99348		12.18	0.00	0	731
R2037	On	01/11/2018	Bond Future			8.92640	98.43548	8.88955	98.75575		12.40	0.00	0	0
R2037	On	07/02/2019	Bond Future			8.96929	96.12542	8.93121	96.45254		13.12	0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>49,381</b>
R2037	On	03/05/2018	Bond Future	9.98	Call			9,648.11000	9.64811	9,340,300	13.05	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			0.02000	0.00002	0,020	13.05	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			9,723.92000	9.72392	9,416,100	13.05	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			0.02000	0.00002	0,010	13.05	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			9,572.19000	9.57219	9,264,380	13.05	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			0.02000	0.00002	0,020	13.05	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			9,440.81000	9.44081	9,150,190	13.99	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			302.87000	0.30287	325,570	13.99	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			9,304.78000	9.30478	9,015,180	13.99	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			318.34000	0.31834	342,060	13.99	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			9,372.76000	9.37276	9,082,650	13.99	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			310.52000	0.31052	333,730	13.99	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			3,077.92000	3.07792	3,209,430	12.59	0.00	0	0

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	01/11/2018	Bond Future	9.03	Call			4,254.67000	4.25467	4,064,720	12.61	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			3,042.53000	3.04253	3,172,850	12.61	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			4,154.63000	4.15463	3,967,060	12.58	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			3,113.69000	3.11369	3,246,390	12.58	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			4,204.52000	4.20452	4,015,760	12.59	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			4,002.61000	4.00261	4,140,080	13.20	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			5,150.71000	5.15071	4,960,090	13.22	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			3,966.48000	3.96648	4,102,980	13.22	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			5,053.98000	5.05398	4,865,290	13.19	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			4,039.05000	4.03905	4,177,480	13.19	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			5,102.25000	5.10225	4,912,600	13.20	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>49,381</b>
R204	On	03/05/2018	Bond Future			6.73123	103.77988	6.71334	103.79069		0.33	0.00	0	21,647
R204	On	02/08/2018	Bond Future			6.32092	101.60696	6.29132	101.61791		0.24	0.00	0	0
<b>Total R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>21,647</b>
R204	On	03/05/2018	Bond Future	7.08	Call			221.19000	0.22119	210,380	0.39	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			0.06000	0.00006	0,060	0.39	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			227.19000	0.22719	216,390	0.39	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			0.04000	0.00004	0,050	0.39	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			233.20000	0.23320	222,400	0.39	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			0.03000	0.00003	0,040	0.39	0.00	0	0
R204	On	02/08/2018	Bond Future	8.98	Call			985.05000	0.98505	974,100	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.98	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Call			988.68000	0.98868	977,730	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Call			981.43000	0.98143	970,480	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>												<b>0.00</b>	<b>0</b>	<b>21,647</b>
R2040	On	03/05/2018	Bond Future			8.90662	103.27784	8.87197	103.61162		11.51	0.00	0	45,891
R2040	On	02/08/2018	Bond Future			8.95151	100.62674	8.91585	100.96653		12.89	0.00	0	4,686
R2040	On	01/11/2018	Bond Future			8.99132	102.45372	8.95453	102.80094		13.12	0.00	0	0
R2040	On	07/02/2019	Bond Future			9.03424	99.97266	8.99625	100.32735		14.00	0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>50,577</b>
R2040	On	03/05/2018	Bond Future	8.50	Call			45.19000	0.04519	25,070	10.80	0.00	0	1,011
R2040	On	03/05/2018	Bond Future	10.06	Put			0.02000	0.00002	0,020	13.79	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Put			0.05000	0.00005	0,050	13.79	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Call			10,027.81000	10.02781	9,694,030	13.79	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	9.00	Put			455.86000	0.45586	531,940	11.74	0.00	0	0

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	9.00	Call			1,680.52000	1.68052	1,422,820	11.74	0.00	0	1,239
R2040	On	03/05/2018	Bond Future	8.50	Put			3,740.63000	3.74063	4,054,290	10.80	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			10,596.87000	10.59687	10,263,090	13.79	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			0.02000	0.00002	0,020	13.79	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			10,677.70000	10.67770	10,343,910	13.79	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			0.02000	0.00002	0,010	13.79	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			10,515.93000	10.51593	10,182,150	13.79	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			10,168.29000	10.16829	9,854,340	14.79	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			354.45000	0.35445	380,290	14.79	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			10,240.84000	10.24084	9,926,340	14.79	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			345.96000	0.34596	371,250	14.79	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			10,313.45000	10.31345	9,998,420	14.79	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			337.64000	0.33764	362,400	14.79	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			3,437.72000	3.43772	3,581,920	13.24	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Call			4,574.84000	4.57484	4,370,530	13.25	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			3,398.40000	3.39840	3,541,310	13.25	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			4,629.04000	4.62904	4,423,460	13.27	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			3,359.78000	3.35978	3,501,420	13.27	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			4,521.19000	4.52119	4,318,170	13.24	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			5,602.97000	5.60297	5,398,310	14.16	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			4,546.83000	4.54683	4,696,860	14.16	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			5,654.80000	5.65480	5,449,120	14.18	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			4,506.65000	4.50665	4,655,660	14.18	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			5,707.17000	5.70717	5,500,470	14.19	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			4,467.15000	4.46715	4,615,140	14.19	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,750</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>54,327</b>
R2044	On	03/05/2018	Bond Future			8.94642	100.35620	8.91678	100.64863		12.23	0.00	0	28,181
R2044	On	02/08/2018	Bond Future			8.98994	97.77789	8.95948	98.07546		13.70	0.00	0	300
R2044	On	01/11/2018	Bond Future			9.02856	99.55311	8.99715	99.85734		13.96	0.00	0	0
R2044	On	07/02/2019	Bond Future			9.07014	97.13987	9.03773	97.45077		14.91	0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>28,481</b>
R2044	On	03/05/2018	Bond Future	10.10	Call			10,638.23000	10.63823	10,345,790	14.63	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			0.03000	0.00003	0,020	14.63	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			10,719.77000	10.71977	10,427,330	14.63	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			0.03000	0.00003	0,020	14.63	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			10,556.57000	10.55657	10,264,140	14.63	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			0.03000	0.00003	0,030	14.63	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Call			10,257.17000	10.25717	9,982,310	15.72	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			390.22000	0.39022	412,930	15.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/08/2018	Bond Future	10.07	Call			10,329.97000	10.32997	10,054,640	15.72	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			381.12000	0.38112	403,360	15.72	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			10,184.43000	10.18443	9,910,050	15.72	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			399.50000	0.39950	422,690	15.72	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			4,783.28000	4.78328	4,601,270	14.19	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			3,507.14000	3.50714	3,629,360	14.19	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			4,838.51000	4.83851	4,655,410	14.21	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			3,467.43000	3.46743	3,588,560	14.21	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			4,728.00000	4.72800	4,547,100	14.17	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			3,546.96000	3.54696	3,670,290	14.17	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			4,638.44000	4.63844	4,767,200	15.00	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			5,856.03000	5.85603	5,673,010	15.02	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			4,597.45000	4.59745	4,725,330	15.02	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			5,909.79000	5.90979	5,725,880	15.04	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			4,557.15000	4.55715	4,684,140	15.04	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			5,802.81000	5.80281	5,620,670	15.00	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>28,481</b>
R2048	On	03/05/2018	Bond Future			8.93060	99.74551	8.89087	100.15240		12.75	0.00	0	102,469
R2048	On	02/08/2018	Bond Future			8.96870	101.53715	8.92791	101.95136		13.71	0.00	0	15,000
R2048	On	01/11/2018	Bond Future			9.00821	98.94721	8.96620	99.37019		14.60	0.00	0	0
R2048	On	07/02/2019	Bond Future			9.05115	100.90758	9.00784	101.33954		14.93	0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>117,469</b>
R2048	On	03/05/2018	Bond Future	10.06	Call			10,860.78000	10.86078	10,453,890	15.27	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			0.04000	0.00004	0,040	15.27	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			10,944.54000	10.94454	10,537,640	15.27	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			0.04000	0.00004	0,030	15.27	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			10,776.89000	10.77689	10,369,990	15.27	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			0.05000	0.00005	0,040	15.27	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Put			2,673.13000	2.67313	2,850,670	13.69	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			3,191.56000	3.19156	2,959,380	13.66	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			2,764.20000	2.76420	2,946,230	13.66	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Call			3,246.66000	3.24666	3,012,240	13.68	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			2,718.24000	2.71824	2,898,030	13.68	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			3,302.44000	3.30244	3,065,770	13.69	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			3,928.64000	3.92864	4,113,490	14.66	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			4,459.22000	4.45922	4,224,280	14.62	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			4,018.28000	4.01828	4,206,320	14.62	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			4,514.51000	4.51451	4,277,970	14.64	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			3,973.38000	3.97338	4,159,820	14.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/11/2018	Bond Future	9.03	Call			4,569.79000	4.56979	4,331,660	14.66	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			5,644.77000	5.64477	5,404,300	14.88	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			5,124.95000	5.12495	5,316,440	14.88	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			5,698.04000	5.69804	5,456,300	14.89	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			5,079.10000	5.07910	5,269,320	14.89	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			5,591.70000	5.59170	5,352,500	14.87	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			5,171.17000	5.17117	5,363,930	14.87	0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>117,469</b>
R207	On	03/05/2018	Bond Future			6.92068	102.76487	6.87933	102.83003		1.01	0.00	0	22,185
R207	On	02/08/2018	Bond Future			6.86181	100.96936	6.81283	101.03566		0.97	0.00	0	0
R207	On	01/11/2018	Bond Future			6.74279	102.80265	6.68209	102.87141		0.88	0.00	0	0
R207	On	07/02/2019	Bond Future			6.52316	101.19394	6.44352	101.26463		0.78	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,185</b>
R207	On	03/05/2018	Bond Future	7.57	Call			1,080.97000	1.08097	1,015,810	1.24	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			0.00000	0.00000	0,000	1.24	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			1,096.51000	1.09651	1,031,350	1.25	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			0.00000	0.00000	0,000	1.25	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			1,065.43000	1.06543	1,000,270	1.24	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			0.00000	0.00000	0,000	1.24	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Call			247.18000	0.24718	211,430	0.99	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			183.33000	0.18333	213,880	0.99	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			255.28000	0.25528	218,870	0.99	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			177.91000	0.17791	207,800	0.99	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			239.21000	0.23921	204,130	0.99	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			188.89000	0.18889	220,110	0.99	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			315.17000	0.31517	277,830	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			226.92000	0.22692	258,340	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			301.65000	0.30165	265,230	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			236.04000	0.23604	268,380	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			308.38000	0.30838	271,490	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			231.45000	0.23145	263,320	0.89	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			319.03000	0.31903	281,820	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			251.15000	0.25115	284,630	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			324.53000	0.32453	286,970	0.79	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			247.78000	0.24778	280,910	0.79	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			313.93000	0.31393	277,070	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			254.92000	0.25492	288,750	0.78	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>22,185</b>

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	03/05/2018	Bond Future			7.14432	99.67572	7.10366	99.77989		2.12	0.00	0	36,094
R208	On	02/08/2018	Bond Future			7.12928	101.46619	7.08446	101.57217		1.98	0.00	0	1,721
R208	On	01/11/2018	Bond Future			7.10390	99.90865	7.05341	100.01783		1.92	0.00	0	0
R208	On	07/02/2019	Bond Future			7.06056	101.88810	7.00290	101.99999		1.85	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>37,815</b>
R208	On	03/05/2018	Bond Future	7.78	Put			0.03000	0.00003	0,030	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,740.35000	1.74035	1,636,190	2.52	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			0.02000	0.00002	0,030	2.52	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,690.19000	1.69019	1,586,030	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			0.03000	0.00003	0,040	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,715.28000	1.71528	1,611,110	2.51	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Put			371.68000	0.37168	419,330	2.00	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			475.64000	0.47564	419,160	1.99	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Put			391.59000	0.39159	441,090	1.99	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Call			489.11000	0.48911	431,700	1.99	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Put			381.43000	0.38143	430,000	1.99	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			502.98000	0.50298	444,650	2.00	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			625.52000	0.62552	567,090	1.92	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			503.16000	0.50316	553,910	1.92	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			638.52000	0.63852	579,430	1.93	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			494.56000	0.49456	544,650	1.93	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			612.92000	0.61292	555,170	1.92	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			512.17000	0.51217	563,600	1.92	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			752.48000	0.75248	693,070	1.88	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			622.28000	0.62228	674,760	1.88	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			764.18000	0.76418	704,270	1.88	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			614.60000	0.61460	666,580	1.88	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			740.85000	0.74085	681,940	1.87	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			630.04000	0.63004	683,020	1.87	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>37,815</b>
R209	On	03/05/2018	Bond Future			8.77564	78.04609	8.73591	78.34221		11.36	7,804,609.00	100	110,943
R209	On	02/08/2018	Bond Future			8.81392	79.44797	8.77310	79.74942		12.22	1,588,959.40	20	29,433
R209	On	01/11/2018	Bond Future			8.85207	77.74248	8.80998	78.05042		12.96	0.00	0	0
R209	On	07/02/2019	Bond Future			8.89267	79.28272	8.84926	79.59716		13.55	0.00	0	0
<b>Total R209 Future</b>												<b>9,393,568.40</b>	<b>120</b>	<b>140,376</b>
R209	On	03/05/2018	Bond Future	8.95	Put			183.04000	0.18304	224,870	11.71	0.00	0	0
R209	On	03/05/2018	Bond Future	8.95	Call			1,759.47000	1.75947	1,505,180	11.71	0.00	0	0
R209	On	03/05/2018	Bond Future	9.47	Call			5,217.21000	5.21721	4,921,360	12.90	0.00	0	0
R209	On	03/05/2018	Bond Future	9.47	Put			1.85000	0.00185	2,120	12.90	0.00	0	250

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	03/05/2018	Bond Future	9.77	Call			7,198.91000	7.19891	6,902,790	13.58	0.00	0	0
R209	On	03/05/2018	Bond Future	9.77	Put			0.07000	0.00007	0,070	13.58	0.00	0	250
R209	On	03/05/2018	Bond Future	9.30	Put			9.97000	0.00997	11,940	12.51	0.00	0	0
R209	On	03/05/2018	Bond Future	9.30	Call			4,064.42000	4.06442	3,770,270	12.51	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Call			10,025.43000	10.02543	9,729,310	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			0.00000	0.00000	0,000	13.65	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			0.09000	0.00009	0,090	13.54	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			7,069.23000	7.06923	6,773,110	13.54	0.00	0	435
R209	On	03/05/2018	Bond Future	9.19	Put			27.21000	0.02721	33,190	12.26	0.00	0	0
R209	On	03/05/2018	Bond Future	9.19	Call			3,315.79000	3.31579	3,025,650	12.26	0.00	0	250
R209	On	03/05/2018	Bond Future	9.84	Call			7,650.05000	7.65005	7,353,930	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			0.03000	0.00003	0,030	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			8,665.21000	8.66521	8,369,090	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			0.00000	0.00000	0,000	13.65	0.00	0	11,067
R209	On	03/05/2018	Bond Future	10.73	Call			13,027.13000	13.02713	12,731,010	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			0.00000	0.00000	0,000	13.65	0.00	0	435
R209	On	03/05/2018	Bond Future	9.85	Call			7,714.14000	7.71414	7,418,020	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			0.02000	0.00002	0,020	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			7,778.15000	7.77815	7,482,030	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			0.02000	0.00002	0,020	13.65	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			396.66000	0.39666	431,210	13.80	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			6,579.41000	6.57941	6,312,510	13.80	0.00	0	435
R209	On	02/08/2018	Bond Future	9.43	Call			5,275.46000	5.27546	5,026,130	13.38	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			624.56000	0.62456	676,680	13.38	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			13,348.48000	13.34848	13,048,640	14.06	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			57.20000	0.05720	63,260	14.06	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			951.69000	0.95169	1,026,900	12.98	0.00	0	500
R209	On	02/08/2018	Bond Future	8.83	Call			2,305.31000	2.30531	2,134,520	12.28	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			1,885.57000	1.88557	2,016,230	12.28	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			10,798.96000	10.79896	10,503,740	14.06	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			58.96000	0.05896	65,190	14.06	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			10,856.57000	10.85657	10,561,180	14.06	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			1,056.36000	1.05636	951,300	11.69	0.00	0	5,000
R209	On	02/08/2018	Bond Future	8.96	Put			1,503.28000	1.50328	1,612,870	12.51	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			2,869.68000	2.86968	2,677,820	12.51	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.38	Call			10,741.32000	10.74132	10,446,270	14.06	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			60.77000	0.06077	67,170	14.06	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			4,091.55000	4.09155	3,865,310	12.98	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			13.78000	0.01378	15,390	14.06	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			9,757.75000	9.75775	9,466,390	14.06	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			100.14000	0.10014	110,230	14.06	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	02/08/2018	Bond Future	8.49	Put			3,275.46000	3.27546	3,466,500	11.74	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			1,137.08000	1.13708	1,026,670	11.74	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			3,426.32000	3.42632	3,622,710	11.69	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			77,162.54000	77.16254	76,854,600	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			1,566.34000	1.56634	1,652,500	13.87	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			5,317.76000	5.31776	5,095,980	13.87	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			77,162.55000	77.16255	76,854,610	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			77,162.55000	77.16255	76,854,610	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			8,542.96000	8.54296	8,276,750	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			669.42000	0.66942	711,150	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			11,722.04000	11.72204	11,431,100	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			233.27000	0.23327	250,270	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			8,387.87000	8.38787	8,123,370	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			702.80000	0.70280	746,240	14.62	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			4,235.22000	4.23522	4,056,450	13.62	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			3,508.33000	3.50833	3,644,000	13.62	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			4,275.48000	4.27548	4,095,780	13.63	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			3,476.97000	3.47697	3,611,710	13.63	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			4,315.62000	4.31562	4,134,990	13.65	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			3,445.59000	3.44559	3,579,400	13.65	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>30,927</b>
<b>Total For R209</b>												<b>9,393,568.40</b>	<b>120</b>	<b>171,303</b>
R210	On	03/05/2018	Bond Future			188.14685	188.14685	189.46810	189.46810			0.00	0	1,460
R210	On	02/08/2018	Bond Future			191.58566	191.58566	192.93104	192.93104			0.00	0	699
R210	On	01/11/2018	Bond Future			192.60204	192.60204	193.97443	193.97443			0.00	0	0
R210	On	07/02/2019	Bond Future			196.48830	196.48830	197.88721	197.88721			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,159</b>
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			1,981.90000	1.98190	3,303,150		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			1,991.90000	1.99190	3,313,150		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			1,971.90000	1.97190	3,293,150		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	03/05/2018	Bond Future			154.87540	154.87540	154.88220	154.88220			0.00	0	3,848
R212	On	02/08/2018	Bond Future			155.60410	155.60410	155.61110	155.61110			0.00	0	1,746

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	01/11/2018	Bond Future			158.46026	158.46026	158.46929	158.46929			0.00	0	0
R212	On	07/02/2019	Bond Future			159.50368	159.50368	159.51196	159.51196			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,594</b>
R212	On	03/05/2018	Bond Future	154.29	Call			592.20000	0.59220	585,400		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			582.20000	0.58220	575,400		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			602.20000	0.60220	595,400		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			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>5,594</b>
R213	On	03/05/2018	Bond Future			8.50041	89.71947	8.46565	89.96680		9.12	0.00	0	45,155
R213	On	02/08/2018	Bond Future			8.53666	91.33110	8.50080	91.58279		9.80	0.00	0	1
R213	On	01/11/2018	Bond Future			8.57496	89.44255	8.53776	89.70003		10.39	0.00	0	0
R213	On	07/02/2019	Bond Future			8.61666	91.21470	8.57806	91.47770		10.76	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>45,156</b>
R213	On	03/05/2018	Bond Future	9.57	Call			7,421.27000	7.42127	7,173,940	10.97	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			0.01000	0.00001	0,010	10.97	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			7,484.52000	7.48452	7,237,190	10.97	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			0.01000	0.00001	0,010	10.97	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			7,357.94000	7.35794	7,110,610	10.97	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			0.01000	0.00001	0,010	10.97	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Call			4,491.34000	4.49134	4,289,000	10.63	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			673.90000	0.67390	723,250	10.63	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			4,544.21000	4.54421	4,341,000	10.64	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			660.55000	0.66055	709,030	10.64	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			4,438.65000	4.43865	4,237,190	10.61	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			687.50000	0.68750	737,730	10.61	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call			3,133.72000	3.13372	2,984,460	10.46	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			2,359.91000	2.35991	2,468,130	10.46	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			3,173.51000	3.17351	3,023,240	10.47	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			2,331.20000	2.33120	2,438,410	10.47	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			3,094.15000	3.09415	2,945,910	10.44	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			2,388.91000	2.38891	2,498,150	10.44	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			3,138.62000	3.13862	3,250,820	10.85	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			3,890.57000	3.89057	3,741,360	10.83	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			3,198.27000	3.19827	3,312,060	10.83	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			3,928.15000	3.92815	3,778,140	10.84	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			3,168.33000	3.16833	3,281,320	10.84	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			3,965.89000	3.96589	3,815,090	10.85	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>45,156</b>
R214 On 03/05/2018 Bond Future			8.89053	78.01002	8.85581	78.28516		12.30		0.00	0	44,708
R214 On 02/08/2018 Bond Future			8.92804	79.41132	8.89241	79.69138		13.24		0.00	0	15
R214 On 01/11/2018 Bond Future			8.96701	77.55970	8.93031	77.84584		14.09		0.00	0	0
R214 On 07/02/2019 Bond Future			9.00934	79.09638	8.97152	79.38858		14.61		0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>44,723</b>
R214 On 03/05/2018 Bond Future	9.98	Call			8,173.97000	8.17397	7,898,830	14.78		0.00	0	0
R214 On 03/05/2018 Bond Future	9.98	Put			0.03000	0.00003	0,030	14.78		0.00	0	0
R214 On 03/05/2018 Bond Future	9.99	Call			8,240.33000	8.24033	7,965,190	14.78		0.00	0	0
R214 On 03/05/2018 Bond Future	9.99	Put			0.03000	0.00003	0,030	14.78		0.00	0	0
R214 On 03/05/2018 Bond Future	9.97	Call			8,107.51000	8.10751	7,832,370	14.78		0.00	0	0
R214 On 03/05/2018 Bond Future	9.97	Put			0.04000	0.00004	0,040	14.78		0.00	0	0
R214 On 02/08/2018 Bond Future	8.95	Call			2,500.87000	2.50087	2,339,940	13.34		0.00	0	0
R214 On 02/08/2018 Bond Future	8.95	Put			2,048.99000	2.04899	2,168,120	13.34		0.00	0	0
R214 On 02/08/2018 Bond Future	8.96	Call			2,544.84000	2.54484	2,382,380	13.36		0.00	0	0
R214 On 02/08/2018 Bond Future	8.96	Put			2,014.92000	2.01492	2,132,520	13.36		0.00	0	0
R214 On 02/08/2018 Bond Future	8.94	Call			2,457.24000	2.45724	2,297,850	13.32		0.00	0	0
R214 On 02/08/2018 Bond Future	8.94	Put			2,083.53000	2.08353	2,204,200	13.32		0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Call			3,430.25000	3.43025	3,268,600	14.08		0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Put			2,965.72000	2.96572	3,090,210	14.08		0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Call			3,472.24000	3.47224	3,309,480	14.09		0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Put			2,930.31000	2.93031	3,053,690	14.09		0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Call			3,388.51000	3.38851	3,227,960	14.06		0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Put			3,001.49000	3.00149	3,127,080	14.06		0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Call			4,422.55000	4.42255	4,257,480	14.67		0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Put			3,894.75000	3.89475	4,021,880	14.67		0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Call			4,464.73000	4.46473	4,298,800	14.69		0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Put			3,860.33000	3.86033	3,986,600	14.69		0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Call			4,380.53000	4.38053	4,216,320	14.66		0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Put			3,929.45000	3.92945	4,057,440	14.66		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>44,723</b>
<b>Total for Bond</b>										<b>19,873,875.20</b>	<b>240</b>	<b>1,291,251</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 03/05/2018 GOVI			633.98800	633.98800	635.64400	635.64400			259,935,080.00	41	467
GOVI On 02/08/2018 GOVI			645.37600	645.37600	647.06200	647.06200			264,604,160.00	41	41
GOVI On 01/11/2018 GOVI			657.09500	657.09500	658.81900	658.81900			0.00	0	0
GOVI On 07/02/2019 GOVI			670.11600	670.11600	671.87800	671.87800			0.00	0	0
<b>Total GOVI Future</b>									<b>524,539,240.00</b>	<b>82</b>	<b>508</b>
GOVI On 03/05/2018 GOVI	590.27	Call			453,740.00000	45.37400	437,180,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Call			453,640.00000	45.36400	437,080,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Call			453,540.00000	45.35400	436,980,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.71	Call			413,520.00000	41.35200	396,660,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.71	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2018	GOVI	605.72	Call			413,420.00000	41.34200	396,560,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.72	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.70	Call			413,620.00000	41.36200	396,760,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.70	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.50	Call			53,190.00000	5.31900	35,950,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.50	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.51	Call			53,090.00000	5.30900	35,850,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.51	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Call			53,290.00000	5.32900	36,050,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.53	Call			53,480.00000	5.34800	35,860,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.53	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Call			53,680.00000	5.36800	36,060,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.52	Call			53,580.00000	5.35800	35,960,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.52	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>												<b>524,539,240.00</b>	<b>82</b>	<b>508</b>
<b>Total for GOVI</b>												<b>524,539,240.00</b>	<b>82</b>	<b>508</b>
AL37	On	03/05/2018	Index Future			587.58300	587.58300	588.60300	588.60300			0.00	0	0
AL37	On	02/08/2018	Index Future			598.13700	598.13700	599.17600	599.17600			0.00	0	0
AL37	On	01/11/2018	Index Future			608.99900	608.99900	610.06300	610.06300			0.00	0	0
AL37	On	07/02/2019	Index Future			621.06700	621.06700	622.15600	622.15600			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	03/05/2018	Index Future			696.08000	696.08000	697.56500	697.56500			0.00	0	0
AL7T	On	02/08/2018	Index Future			708.58300	708.58300	710.09500	710.09500			0.00	0	0
AL7T	On	01/11/2018	Index Future			721.45000	721.45000	722.99800	722.99800			0.00	0	0
AL7T	On	07/02/2019	Index Future			735.74700	735.74700	737.33000	737.33000			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	03/05/2018	Index Future			637.62000	637.62000	639.37400	639.37400			0.00	0	805
ALBI	On	02/08/2018	Index Future			649.07400	649.07400	650.85900	650.85900			0.00	0	265
ALBI	On	01/11/2018	Index Future			660.86000	660.86000	662.68600	662.68600			0.00	0	0
ALBI	On	07/02/2019	Index Future			673.95600	673.95600	675.82100	675.82100			0.00	0	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>1,070</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>1,070</b>
IGOV	On	03/05/2018	Index Future			256.54100	256.54100	258.45200	258.45200			1,046,687,280.00	408	690
IGOV	On	02/08/2018	Index Future			261.23000	261.23000	263.17600	263.17600			1,065,818,400.00	408	408



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 01/11/2018 Index Future			266.02500	266.02500	268.01000	268.01000			0.00	0	241
IGOV On 07/02/2019 Index Future			271.39300	271.39300	273.41700	273.41700			0.00	0	0
<b>Total IGOV Future</b>									<b>2,112,505,680.00</b>	<b>816</b>	<b>1,339</b>
<b>Total For IGOV</b>									<b>2,112,505,680.00</b>	<b>816</b>	<b>1,339</b>
<b>Total for Index</b>									<b>2,112,505,680.00</b>	<b>816</b>	<b>2,409</b>
JIBAR F On 20/06/2018 Jibar Future			6.89000	93.11000	6.89000	93.11000			0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			6.77000	93.23000	6.77000	93.23000			0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			6.80000	93.20000	6.80000	93.20000			0.00	0	35,000
JIBAR F On 20/03/2019 Jibar Future			6.86000	93.14000	6.86000	93.14000			0.00	0	0
JIBAR F On 19/06/2019 Jibar Future			6.91000	93.09000	6.91000	93.09000			0.00	0	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>35,000</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>35,000</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>	<b>35,000</b>
10Y ST On 17/12/2025 Interest Rate Swap			92.71000	92.71000	92.50000	92.50000			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			89.60000	89.60000	89.39000	89.39000			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			88.26000	88.26000	88.03000	88.03000			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			90.35000	90.35000	90.12000	90.12000			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			94.11000	94.11000	93.88000	93.88000			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			92.59000	92.59000	92.36000	92.36000			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			94.62000	94.62000	94.38000	94.38000			0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			98.34000	98.34000	98.10000	98.10000			0.00	0	0
10Y ST On 20/12/2027 Interest Rate Swap			98.64000	98.64000	98.40000	98.40000			0.00	0	0
10Y ST On 22/03/2028 Interest Rate Swap			93.76000	93.76000	93.51000	93.51000			0.00	0	0
10Y ST On 20/06/2028 Interest Rate Swap			99.24000	99.24000	99.00000	99.00000			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 21/06/2018 Interest Rate Swap			99.91000	99.91000	99.91000	99.91000			0.00	0	0
1Y STN On 20/09/2018 Interest Rate Swap			100.02000	100.02000	100.01000	100.01000			0.00	0	0
1Y STN On 20/12/2018 Interest Rate Swap			100.43000	100.43000	100.42000	100.42000			0.00	0	0
1Y STN On 22/03/2019 Interest Rate Swap			99.37000	99.37000	99.36000	99.36000			0.00	0	0
1Y STN On 20/06/2019 Interest Rate Swap			99.97000	99.97000	99.97000	99.97000			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 15/06/2018 Interest Rate Swap			98.59000	98.59000	98.59000	98.59000			0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.49000	98.49000	98.48000	98.48000			0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			98.81000	98.81000	98.80000	98.80000			0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.13000	99.13000	99.11000	99.11000			0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.42000	99.42000	99.42000	99.42000			0.00	0	0
2Y STN On 20/09/2019 Interest Rate Swap			99.74000	99.74000	99.73000	99.73000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2Y STN On 20/12/2019 Interest Rate Swap			100.60000	100.60000	100.58000	100.58000			0.00	0	0
2Y STN On 23/03/2020 Interest Rate Swap			98.25000	98.25000	98.23000	98.23000			0.00	0	0
2Y STN On 22/06/2020 Interest Rate Swap			100.05000	100.05000	100.01000	100.01000			0.00	0	0
<b>Total 2Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For 2Y STND</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
5Y STN On 17/12/2020 Interest Rate Swap			95.47000	95.47000	95.40000	95.40000			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			94.60000	94.60000	94.53000	94.53000			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			93.70000	93.70000	93.62000	93.62000			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			93.77000	93.77000	93.68000	93.68000			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.88000	95.88000	95.79000	95.79000			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			95.93000	95.93000	95.83000	95.83000			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			97.04000	97.04000	96.92000	96.92000			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.16000	99.16000	99.04000	99.04000			0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			100.34000	100.34000	100.20000	100.20000			0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			95.33000	95.33000	95.18000	95.18000			0.00	0	0
5Y STN On 20/06/2023 Interest Rate Swap			99.59000	99.59000	99.44000	99.44000			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>2,656,918,795.20</b>	<b>1,138</b>	<b>1,329,219</b>
AA05 On 22/03/2019 Spot Bond			8.04000	101.89904	8.04000	101.87721			0.00	0	500,000,000
<b>Total AA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AA05</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.11820			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			8.87000	101.84351	8.87000	101.81937			0.00	0	412,000,000
<b>Total AA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>412,000,000</b>
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>	<b>412,000,000</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	105.99000	10.00000	105.96200			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	101.95003			0.00	0	0
<b>Total AB011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For AB011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB013 On 21/11/2018 Spot Bond			7.84000	103.79155	7.84000	103.76951				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	104.67557	10.84000	104.64506				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	101.56410	11.37000	101.53359				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>
AB020L On 03/09/2022 Spot Bond			11.81000	101.66630	11.81000	101.63461				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	19.67224	100.00000	25.69195				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For AB025U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB026L On 20/08/2021 Spot Bond			100.00000	19.51175	100.00000	19.46809			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	106.60900	10.00000	106.58100			0.00	0	0
<b>Total ABC1234/R2022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABC1234/R2022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3 On 07/12/2023 Spot Bond			4.17000	4.17000	4.17000	276.98466		583,800,000,000.00	140,000,000	70,000,000	
<b>Total ABCPI3 SPOT</b>								<b>583,800,000,000.00</b>	<b>140,000,000</b>	<b>70,000,000</b>	
<b>Total For ABCPI3</b>								<b>583,800,000,000.00</b>	<b>140,000,000</b>	<b>70,000,000</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>
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.23322			0.00	0	8,259,200,000
<b>Total ABFN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,259,200,000</b>
<b>Total For ABFN08</b>									<b>0.00</b>	<b>0</b>	<b>8,259,200,000</b>
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.05204			0.00	0	0
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond					0.00000	99.78011			0.00	0	0
<b>Total ABFN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ABFN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 09/04/2019 Spot Bond					0.00000	100.46926				0.00	0	2,283,930,000
<b>Total ABFN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,283,930,000</b>
<b>Total For ABFN12</b>										<b>0.00</b>	<b>0</b>	<b>2,283,930,000</b>
ABFN1: On 14/05/2020 Spot Bond					0.00000	102.55820				0.00	0	0
<b>Total ABFN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.69083				0.00	0	0
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.97806				0.00	0	0
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.38817				0.00	0	0
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.67326				0.00	0	0
<b>Total ABFN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 26/09/2023 Spot Bond					0.00000	100.75891				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	101.49655				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	101.55613				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	102.80245				0.00	0	0
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.58535				0.00	0	0
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2020 Spot Bond					0.00000	99.98562				0.00	0	0
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.16392				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	100.17132				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			8.89000	106.69139	8.89000	106.66576				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	100.86150				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	102.10187				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	95.67690				0.00	0	0
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK2 On 24/05/2018 Spot Bond			8.59000	104.03993	8.59000	104.01562				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	102.68002				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	101.58645				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	99.98161				0.00	0	0
<b>Total ABK5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.35577				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	100.19628				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	95.79662				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	99.90049				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			4.21000	156.38458	4.21000	156.35169				0.00	0	0
<b>Total ABKI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			5.58000	5.58000	5.58000	138.95749				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	25.50689	100.00000	25.44770				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			7.06000	98.97977	7.06000	116.04722				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	10.19247	100.00000	10.16895				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			8.28000	99.70864	8.28000	113.41387				0.00	0	0
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.97107	100.00000	7.95276				0.00	0	0
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	88.55051				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			3.38000	190.56478	3.38000	190.52916				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>
ABN61 On 31/01/2025 Spot Bond			3.13000	3.13000	3.13000	126.53286				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			3.16000	3.16000	3.16000	177.20735				0.00	0	0
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN63 On 07/12/2033 Spot Bond			3.12000	3.12000	3.12000	227.37071				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			9.08000	9.08000	9.08000	96.01422				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>
ABN74 On 09/05/2018 Spot Bond					0.00000	140.54500				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			9.39500	9.39500	9.39500	110.00103				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			8.28000	8.28000	8.28000	96.52012				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	101.76684				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	116.43968				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			9.94000	9.94000	9.94000	106.75090				0.00	0	0
<b>Total ABN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ABN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond					0.00000	101.09924			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	99.86229			0.00	0	0
<b>Total ABN92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 09/04/2021 Spot Bond			8.30500	103.30093	8.30500	103.27796			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			8.36000	105.80077	8.36000	105.77684		2,454,496,000,000.00		293,600,000	73,400,000
<b>Total ABS12 SPOT</b>								<b>2,454,496,000,000.00</b>		<b>293,600,000</b>	<b>73,400,000</b>
<b>Total For ABS12</b>								<b>2,454,496,000,000.00</b>		<b>293,600,000</b>	<b>73,400,000</b>
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.24408	9.20000	104.21818			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			8.98500	106.62080	8.98500	106.59491		42,696,720,000,000.00		4,752,000,000	1,188,000,000
<b>Total ABS13 SPOT</b>								<b>42,696,720,000,000.00</b>		<b>4,752,000,000</b>	<b>1,188,000,000</b>
<b>Total For ABS13</b>								<b>42,696,720,000,000.00</b>		<b>4,752,000,000</b>	<b>1,188,000,000</b>
ABS14 On 11/11/2020 Spot Bond			8.24500	106.60889	8.24500	106.58509			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			8.76000	108.14431	8.76000	108.11870			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			8.99000	112.30726	8.99000	112.27998			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			9.27500	113.32876	9.27500	113.30038			0.00	0	1,500,000,000
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
ABS18 On 26/09/2023 Spot Bond			8.93000	104.63043	8.93000	104.60560			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			7.95000	103.72873	7.95000	103.70652		1,590,000,000,000.00		200,000,000	339,000,000
<b>Total ABS6 SPOT</b>								<b>1,590,000,000,000.00</b>		<b>200,000,000</b>	<b>339,000,000</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 ABS6</b>									<b>1,590,000,000,000.00</b>	<b>200,000,000</b>	<b>339,000,000</b>
ABS7 On 11/09/2026 Spot Bond			9.35000	97.91097	9.35000	97.88666			374,000,000,000.00	40,000,000	4,240,000,000
<b>Total ABS7 SPOT</b>									<b>374,000,000,000.00</b>	<b>40,000,000</b>	<b>4,240,000,000</b>
<b>Total For ABS7</b>									<b>374,000,000,000.00</b>	<b>40,000,000</b>	<b>4,240,000,000</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.81958	100.00000	9.79796			0.00	0	0
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			3.22000	3.22000	3.22000	289.81739			0.00	0	0
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			2.56000	148.78135	2.56000	151.74478			0.00	0	0
<b>Total ABSI4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>
ACL047 On 22/10/2018 Spot Bond					0.00000	96.19099			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	106.60900	10.00000	106.58100			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>
ACL097 On 20/12/2025 Spot Bond					0.00000	89.34303			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	88.33374			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>
ACL104 On 20/12/2019 Spot Bond			8.48500	8.48500	8.48500	103.26119			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	193.03155			0.00	0	0
<b>Total ACL127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL127</b>										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	193.03230				0.00	0	0
<b>Total ACL128 SPOT</b>										0.00	0	0
<b>Total For ACL128</b>										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.93910				0.00	0	0
<b>Total ACL129 SPOT</b>										0.00	0	0
<b>Total For ACL129</b>										0.00	0	0
ACL14€ On 25/11/2020 Spot Bond			10.00000	106.60900	10.00000	106.58100				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										0.00	0	0
<b>Total For ACL142/JIBAR</b>										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.94195				0.00	0	0
<b>Total ACL145 SPOT</b>										0.00	0	0
<b>Total For ACL145</b>										0.00	0	0
ACL16€ On 20/03/2022 Spot Bond			10.23000	10.23000	10.23000	100.95341				0.00	0	0
<b>Total ACL161 SPOT</b>										0.00	0	0
<b>Total For ACL161</b>										0.00	0	0
ACL16€ On 20/06/2019 Spot Bond			8.87000	8.87000	8.87000	104.34381				0.00	0	0
<b>Total ACL167 SPOT</b>										0.00	0	0
<b>Total For ACL167</b>										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	100.93928				0.00	0	0
<b>Total ACL174 SPOT</b>										0.00	0	0
<b>Total For ACL174</b>										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	100.89206				0.00	0	0
<b>Total ACL175 SPOT</b>										0.00	0	0
<b>Total For ACL175</b>										0.00	0	0
ACL18€ On 20/06/2019 Spot Bond					0.00000	101.64259				0.00	0	0
<b>Total ACL183 SPOT</b>										0.00	0	0
<b>Total For ACL183</b>										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.93438				0.00	0	0
<b>Total ACL185 SPOT</b>										0.00	0	0
<b>Total For ACL185</b>										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	100.94560				0.00	0	0
<b>Total ACL187 SPOT</b>										0.00	0	0
<b>Total For ACL187</b>										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	100.95785				0.00	0	0
<b>Total ACL188 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 ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL190 On 20/09/2022 Spot Bond					0.00000	100.96078				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	100.96078				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>
ACL201 On 20/12/2022 Spot Bond					0.00000	100.97683				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	100.97683				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	134.89069				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	135.74595				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>
ACL210 On 20/05/2018 Spot Bond					0.00000	101.43140				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>
ACL211 On 20/09/2018 Spot Bond					0.00000	100.88444				0.00	0	0
<b>Total ACL211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/06/2018 Spot Bond					0.00000	100.84108				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/09/2020 Spot Bond					0.00000	94.98544				0.00	0	0
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2018 Spot Bond					0.00000	100.87405				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 20/12/2018 Spot Bond					0.00000	100.87313				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>
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond					0.00000	100.93063				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	101.82794				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	99.95358				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	100.92683				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	100.91268				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>
AHF2A On 18/10/2018 Spot Bond					0.00000	100.14080				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	100.14562				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	100.16168				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	100.53940				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	100.13761				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	100.17779				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	100.16977				0.00	0	0
<b>Total AHF3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For AHF3B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/04/2019 Spot Bond					0.00000	100.23523			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	100.21135			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>
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AHL1AU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		93,887,661,600,000.00	938,876,616	1,989,456,562	
<b>Total AHY2U SPOT</b>								<b>13,887,661,600,000.00</b>	<b>938,876,616</b>	<b>1,989,456,562</b>	
<b>Total For AHY2U</b>								<b>13,887,661,600,000.00</b>	<b>938,876,616</b>	<b>1,989,456,562</b>	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		967,903,475,400,000.00	9,679,034,754	10,572,788,840	
<b>Total AIG2U SPOT</b>								<b>17,903,475,400,000.00</b>	<b>9,679,034,754</b>	<b>10,572,788,840</b>	
<b>Total For AIG2U</b>								<b>17,903,475,400,000.00</b>	<b>9,679,034,754</b>	<b>10,572,788,840</b>	
AIR01 On 15/03/2019 Spot Bond			7.84000	101.56514	7.84000	101.54392		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			9.17000	109.75383	9.17000	109.72680		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			8.89000	105.40687	8.89000	105.38155		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			9.86000	105.01887	9.86000	104.99095		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			3.42000	178.91594	3.42000	178.88222		0.00	0	10,000,000	
<b>Total AIRL01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>10,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
APF02 On 26/09/2019 Spot Bond					0.00000	101.19354				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	102.16455				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	100.02361				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	101.43859				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	101.47732				0.00	0	0
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For AS180U</b>										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS221U SPOT</b>										0.00	0	0
<b>Total For AS221U</b>										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS224U SPOT</b>										0.00	0	0
<b>Total For AS224U</b>										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS248U SPOT</b>										0.00	0	0
<b>Total For AS248U</b>										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
<b>Total AS249U SPOT</b>										0.00	0	5,000,000,000
<b>Total For AS249U</b>										0.00	0	5,000,000,000
ASN01 On 20/03/2019 Spot Bond					0.00000	100.89212				0.00	0	0
<b>Total ASN011 SPOT</b>										0.00	0	0
<b>Total For ASN011</b>										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										0.00	0	0
<b>Total For ASN014</b>										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.37000	246.53251	3.37000	246.48640				0.00	0	0
<b>Total ASN022 SPOT</b>										0.00	0	0
<b>Total For ASN022</b>										0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	100.22582				0.00	0	0
<b>Total ASN028 SPOT</b>										0.00	0	0
<b>Total For ASN028</b>										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN034 SPOT</b>										0.00	0	0
<b>Total For ASN034</b>										0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	101.77990				0.00	0	0
<b>Total ASN036 SPOT</b>										0.00	0	0
<b>Total For ASN036</b>										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			3.38500	220.35033	3.38500	220.30900				0.00	0	0
<b>Total ASN037 SPOT</b>										0.00	0	0
<b>Total For ASN037</b>										0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN041 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 ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 22/04/2020 Spot Bond					0.00000	100.02328				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	99.86022				0.00	0	0
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 30/04/2020 Spot Bond					0.00000	99.86242				0.00	0	0
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 14/05/2018 Spot Bond					0.00000	99.97073				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	101.40978				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	101.05942				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	101.87839				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	93.13590				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	101.04351				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	100.90128				0.00	0	0
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/06/2020 Spot Bond					0.00000	101.37598				0.00	0	22,800,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,800,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>0</b>	<b>22,800,000</b>
ASN08: On 03/09/2020 Spot Bond					0.00000	101.42321				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	100.73877				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	117.88429				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	100.35410				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	100.02279				0.00	240,000,000	60,000,000
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
ASN09: On 10/11/2020 Spot Bond					0.00000	101.79793				0.00	276,000,000	69,000,000
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>276,000,000</b>	<b>69,000,000</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>276,000,000</b>	<b>69,000,000</b>
ASN09: On 20/12/2020 Spot Bond					0.00000	79.93030				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	101.37650				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 07/03/2021 Spot Bond					0.00000	101.23919				0.00	440,000,000	110,000,000
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>110,000,000</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>440,000,000</b>	<b>110,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ASN115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 20/12/2020 Spot Bond					0.00000	101.16486			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	100.90866			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	101.45552			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	101.44792			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	101.43228			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	101.28788			0.00	0	0
<b>Total ASN131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 03/03/2019 Spot Bond					0.00000	101.27771			0.00	0	0
<b>Total ASN132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 20/12/2020 Spot Bond					0.00000	101.15546			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	92.06000			0.00	0	0
<b>Total ASN136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN136</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 31/01/2022 Spot Bond			3.29000	147.90810	3.29000	147.88067		822,500,000,000.00	250,000,000	50,000,000	
<b>Total ASN137 SPOT</b>								<b>822,500,000,000.00</b>	<b>250,000,000</b>	<b>50,000,000</b>	
<b>Total For ASN137</b>								<b>822,500,000,000.00</b>	<b>250,000,000</b>	<b>50,000,000</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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 31/12/2018 Spot Bond					0.00000	92.06000				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	102.93132				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	99.75130				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	99.75130				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			3.33500	147.67384	3.33500	147.64627				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	113.23121				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	101.40528				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			4.06000	164.06364	4.06000	164.03000				0.00	0	0
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 29/06/2021 Spot Bond					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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.93870				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	101.62776				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	100.97678				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	101.31911				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>
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ASN179</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18 On 20/06/2022 Spot Bond					0.00000	101.02589			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	101.07616			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	92.36494			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	100.53021			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			3.52000	111.58110	3.52000	111.55971			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	100.88253			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 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.89027				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	100.94388				0.00	0	0
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>0</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	101.68016				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	101.82673				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	101.34114				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 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	101.38404				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	100.97360				0.00	0	0
<b>Total ASN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.23491				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>
<b>Total For ASN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 02/05/2018 Spot Bond					0.00000	99.82715				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.31156				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>
ASN23 On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN235 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN235</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23 On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 07/03/2019 Spot Bond					0.00000	101.16133				0.00	0	0
<b>Total ASN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN245</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>
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN89 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	101.01572				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			8.24000	101.26511	8.24000	101.24304				0.00	0	0
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond					0.00000	101.41447				0.00	0	10,000,000
<b>Total BAW17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For BAW17</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</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	101.36391				0.00	0	20,000,000
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
BAW19 On 05/12/2020 Spot Bond			8.88000	105.24010	8.88000	105.21498				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			8.95500	101.89559	8.95500	101.87134				0.00	0	1,674,000,000
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,674,000,000</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>1,674,000,000</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	100.77707	9.30000	100.75218				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	101.20158				0.00	0	0
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW24 On 30/09/2019 Spot Bond					0.00000	101.26781				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	101.85506				0.00	0	0
<b>Total BAW25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	101.61282				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>
BAW29 On 22/02/2023 Spot Bond					0.00000	101.52233				0.00	0	0
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA3 On 31/12/2018 Spot Bond					0.00000	100.64605				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 30/09/2018 Spot Bond					0.00000	101.30176				0.00	0	10,000,000
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For BAYA39</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.10616				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	100.64317				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	100.64329				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	100.67108				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	101.61530				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	101.67418				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 31/03/2022 Spot Bond					0.00000	103.85457				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	102.32336				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			11.41000	109.79723	11.41000	109.76358			228,200,000,000.00	20,000,000	10,000,000	
<b>Total BAYA59 SPOT</b>									<b>228,200,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
<b>Total For BAYA59</b>									<b>228,200,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
BAYA59 On 30/06/2020 Spot Bond			11.90500	11.90500	11.90500	104.79150			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	100.69127			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	100.65165			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	100.64318			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	100.65729			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	100.62907			0.00	0	62,006,435	
<b>Total BAYA65 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>62,006,435</b>	
<b>Total For BAYA65</b>									<b>0.00</b>	<b>0</b>	<b>62,006,435</b>	
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.65174			0.00	0	0	
<b>Total BAYA66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA67 On 31/03/2023 Spot Bond			11.41000	11.41000	11.41000	99.76240				0.00	0	0
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 30/06/2019 Spot Bond					0.00000	100.82638				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/12/2019 Spot Bond					0.00000	100.82617				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 31/03/2020 Spot Bond					0.00000	100.82627				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond					0.00000	107.13543				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>
BAYB11 On 30/06/2020 Spot Bond					0.00000	100.85445				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>
BAYD1U 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>
BAYD2U 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>
BAYD3U 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>
BAYD4U 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>
BAYD5U 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>
BAYD6U 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC122 On 24/05/2018 Spot Bond					0.00000	103.31993				0.00	0	0
<b>Total BC122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.27935				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>
BCJ13 On 20/04/2018 Spot Bond					0.00000	0.00000				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	101.69027				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	101.73052				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	101.12564				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>
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.77314				0.00	2,000,000,000	500,000,000
<b>Total BCJ17 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
<b>Total For BCJ17</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
BD0205 On 28/04/2028 Spot Bond			8.01000	8.01000	8.01000	204.56764				0.00	0	0
<b>Total BD0205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			8.01000	8.01000	8.01000	204.98725				0.00	0	0
<b>Total BD0206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			8.39500	8.39500	8.39500	98.29602				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	8.27499	100.00000	8.25667				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>
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	103.15864				0.00	0	60,000,000
<b>Total BGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For BGL01</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
BGL02 On 19/11/2019 Spot Bond			9.18500	107.04223	9.18500	107.01568				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	104.82804				0.00	528,000,000	19,612,000,000
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>528,000,000</b>	<b>19,612,000,000</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>528,000,000</b>	<b>19,612,000,000</b>
BGL04 On 05/02/2020 Spot Bond			9.63500	102.82907	9.63500	102.80234				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			10.40500	103.54002	10.40500	103.51149				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	103.80847				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			10.33000	106.75882	10.33000	106.72960				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	101.50412				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			10.10500	103.54549	10.10500	103.51775				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	102.37826				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			10.88500	103.56242	10.88500	109.72712				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	105.76054				0.00	0	40,000,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
BGL13 On 20/08/2021 Spot Bond			9.70500	107.70883	9.70500	107.68064				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	103.30131				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	103.61897				0.00	60,000,000	30,000,000
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	101.74267				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	102.09853				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	101.24808				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	101.90444				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>
BGT01 On 12/09/2022 Spot Bond					0.00000	103.73929				0.00	0	10,000,000
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
BID05 On 30/06/2019 Spot Bond					0.00000	100.52958				0.00	0	300,000,000
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
BID06 On 30/06/2019 Spot Bond			8.04000	103.70303	8.04000	103.68058				0.00	0	3,909,800,000
<b>Total BID06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,909,800,000</b>
<b>Total For BID06</b>										<b>0.00</b>	<b>0</b>	<b>3,909,800,000</b>
BID07 On 30/06/2020 Spot Bond					0.00000	100.49337				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	100.50471				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>
BPPF02 On 22/03/2020 Spot Bond					0.00000	100.83982				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>
BPPF03 On 17/09/2018 Spot Bond					0.00000	100.89933				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>
BPPF04 On 15/09/2020 Spot Bond					0.00000	100.97831				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>
BPPF05 On 24/10/2018 Spot Bond					0.00000	99.99998				0.00	0	0
<b>Total BPPF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF06 On 22/09/2018 Spot Bond					0.00000	100.73128				0.00	0	0
<b>Total BPPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF07 On 22/03/2019 Spot Bond					0.00000	100.77315				0.00	0	0
<b>Total BPPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BPPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF01 On 22/03/2021 Spot Bond					0.00000	100.80868				0.00	0	0
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A11 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>
BS2A21 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>
BS2B11 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>
BS2C11 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>
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.75893				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>
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.75120				0.00	0	0
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ11 On 19/11/2018 Spot Bond					0.00000	101.59296				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>
BWZJ11 On 10/11/2019 Spot Bond					0.00000	101.80761				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	101.85601				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
<b>Total For BYA49U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL12 On 06/09/2018 Spot Bond			10.06000	101.89669	10.06000	101.86961				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	103.84297				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			12.24000	102.11243	12.24000	102.07891				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	103.46388				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			11.74000	101.01230	11.74000	100.98047				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	103.45091				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			9.20500	102.70717	9.20500	102.68165				0.00	0	0
<b>Total CBL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL23 On 18/05/2018 Spot Bond					0.00000	101.79546				0.00	0	0
<b>Total CBL23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CBL23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL24 On 02/11/2020 Spot Bond					0.00000	102.17165			0.00	308,000,000	77,000,000
<b>Total CBL24 SPOT</b>									<b>0.00</b>	<b>308,000,000</b>	<b>77,000,000</b>
<b>Total For CBL24</b>									<b>0.00</b>	<b>308,000,000</b>	<b>77,000,000</b>
CBL25 On 06/05/2019 Spot Bond					0.00000	102.77194			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			9.50500	109.35169	9.50500	109.32364			0.00	0	0
<b>Total CBL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL27 On 12/05/2020 Spot Bond					0.00000	101.91287			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			9.71500	115.59332	9.71500	115.56320			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			9.34000	114.69081	9.34000	114.66205		4,670,000,000,000.00		500,000,000	1,100,000,000
<b>Total CCT02 SPOT</b>								<b>4,670,000,000,000.00</b>		<b>500,000,000</b>	<b>1,100,000,000</b>
<b>Total For CCT02</b>								<b>4,670,000,000,000.00</b>		<b>500,000,000</b>	<b>1,100,000,000</b>
CCT03 On 15/03/2025 Spot Bond			9.58000	109.05707	9.58000	109.02934			0.00	0	250,000,000
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
CCT04 On 17/07/2027 Spot Bond			9.54000	106.53342	9.54000	104.86026			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 25/11/2020 Spot Bond			10.00000	106.60860	10.00000	106.58080			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CGR20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond					0.00000	100.37542				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	102.30505				0.00	0	0
<b>Total CGR23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond					0.00000	103.69465				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	100.89815				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	101.76584				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>
CGR29 On 08/02/2021 Spot Bond					0.00000	102.37630				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	100.72503				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	100.02809				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	101.03946				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	100.72199				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>
CGR36 On 02/10/2018 Spot Bond					0.00000	100.49889				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>
CGR37 On 08/02/2019 Spot Bond					0.00000	101.83452				0.00	0	0
<b>Total CGR37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CGR37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR38 On 13/02/2021 Spot Bond					0.00000	102.15684				0.00	0	0
<b>Total CGR38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond					0.00000	98.92214				0.00	0	0
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond					0.00000	101.37735				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	101.55779				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	102.91300				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	99.84665				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	95.48946				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	99.83529				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
<b>Total For CLC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 01/07/2021 Spot Bond			10.11000	103.15469	10.11000	103.12660				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	143.02106	3.14000	142.92395				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			3.26000	3.26000	3.26000	141.71499				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	106.60900	10.00000	106.58100				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	106.60900	10.00000	106.58100				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	98.34182	13.50000	98.30633				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			9.35000	101.52612	9.35000	101.50049				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			8.67000	101.62046	8.67000	101.59702				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	106.60900	10.00000	106.58100				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>
CLN31 On 14/11/2022 Spot Bond					0.00000	101.88633				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond			10.36000	101.34034	10.36000	101.31206				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 20/03/2023 Spot Bond			10.88000	97.92926	10.88000	97.90108				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond					0.00000	101.02598				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 14/11/2022 Spot Bond					0.00000	101.84875				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 30/04/2018 Spot Bond					0.00000	99.78266				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond			14.56000	99.80094	14.56000	99.76123				0.00	0	0
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 20/06/2018 Spot Bond					0.00000	100.95534				0.00	0	0
<b>Total CLN325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN325 On 20/06/2018 Spot Bond					0.00000	100.96950				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN326 On 20/06/2023 Spot Bond					0.00000	101.02400				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2018 Spot Bond					0.00000	101.00556				0.00	0	0
<b>Total CLN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2018 Spot Bond					0.00000	101.05248				0.00	0	0
<b>Total CLN332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN332 On 20/09/2018 Spot Bond					0.00000	119.54410				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34 On 20/12/2018 Spot Bond					0.00000	101.52014				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>
CLN34 On 20/12/2023 Spot Bond					0.00000	101.08984				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>
CLN34 On 20/12/2018 Spot Bond					0.00000	100.87313				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34 On 20/12/2023 Spot Bond					0.00000	100.16181				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>
CLN35 On 28/10/2018 Spot Bond					0.00000	99.86900				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35 On 30/04/2018 Spot Bond					0.00000	99.86091				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>
CLN36 On 20/03/2019 Spot Bond					0.00000	100.85241				0.00	0	0
<b>Total CLN360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36 On 20/03/2024 Spot Bond			9.54000	105.49196	9.54000	105.46524				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36 On 20/03/2024 Spot Bond					0.00000	100.91602				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36 On 06/08/2023 Spot Bond					0.00000	102.28101				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36 On 20/03/2024 Spot Bond			11.68000	106.67569	11.68000	106.64279				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36 On 06/08/2023 Spot Bond					0.00000	102.36502				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 26/07/2022 Spot Bond					0.00000	99.95182				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>
CLN37 On 20/03/2024 Spot Bond					0.00000	110.73666				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>
CLN37 On 20/09/2023 Spot Bond					0.00000	100.90419				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>
CLN37 On 20/06/2019 Spot Bond					0.00000	100.92040				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>
CLN37 On 20/03/2021 Spot Bond			8.90500	103.39583	8.90500	103.37135				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/06/2019 Spot Bond					0.00000	98.18283				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>
CLN37 On 20/03/2024 Spot Bond			10.98000	99.17767	10.98000	99.14886				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>
CLN38 On 20/09/2024 Spot Bond			11.00000	101.05304	11.00000	101.02364				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>
CLN38 On 20/03/2021 Spot Bond					0.00000	101.01430				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>
CLN38 On 20/09/2024 Spot Bond			11.47000	103.66496	11.47000	103.63355				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>
CLN38 On 20/09/2024 Spot Bond					0.00000	101.09720				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>
CLN38 On 20/03/2021 Spot Bond					0.00000	100.92010				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 26/01/2021 Spot Bond					0.00000	99.94864				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 20/09/2019 Spot Bond					0.00000	100.97223				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>
CLN393 On 20/12/2019 Spot Bond					0.00000	107.14680				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 20/09/2022 Spot Bond					0.00000	100.92495				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN395 On 20/03/2020 Spot Bond					0.00000	100.99115				0.00	0	100,000,000
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CLN397 On 20/06/2020 Spot Bond					0.00000	101.59853				0.00	0	0
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond					0.00000	101.78861				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 14/11/2022 Spot Bond					0.00000	101.77921				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	100.92484				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN401 On 20/06/2020 Spot Bond					0.00000	102.39590				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 20/06/2020 Spot Bond					0.00000	100.92955				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>
CLN408 On 18/07/2020 Spot Bond					0.00000	100.16929				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN41 On 20/09/2020 Spot Bond					0.00000	101.01437				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	101.01908				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	100.17008				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond					0.00000	102.54652				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN414 On 20/09/2020 Spot Bond					0.00000	101.05202				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 18/07/2020 Spot Bond					0.00000	100.18039				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN417 On 23/09/2020 Spot Bond					0.00000	100.96685				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 20/12/2020 Spot Bond					0.00000	101.09908				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	50.84404				0.00	0	0
<b>Total CLN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 20/12/2020 Spot Bond					0.00000	101.10848				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 26/01/2021 Spot Bond					0.00000	99.93523				0.00	0	0
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42: On 20/12/2020 Spot Bond					0.00000	112.85313				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	115.83546				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	103.39808				0.00	0	0
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42: On 20/12/2020 Spot Bond					0.00000	113.19431				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>
CLN42: On 20/12/2018 Spot Bond					0.00000	102.28063				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>
CLN42: On 20/12/2020 Spot Bond					0.00000	101.29618				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>
CLN43: On 20/12/2020 Spot Bond					0.00000	128.74890				0.00	0	0
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43: On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43: On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43: On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43: On 20/12/2020 Spot Bond					0.00000	129.64640				0.00	0	0
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43: On 20/12/2020 Spot Bond					0.00000	101.00970				0.00	0	0
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 20/12/2020 Spot Bond					0.00000	100.96731				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN438 On 03/02/2021 Spot Bond					0.00000	99.78062				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>
CLN440 On 20/03/2021 Spot Bond					0.00000	131.03040				0.00	0	0
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN441 On 20/03/2021 Spot Bond					0.00000	101.76234				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>
CLN442 On 23/05/2021 Spot Bond					0.00000	101.65988				0.00	0	0
<b>Total CLN444 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN444</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN445 On 24/05/2021 Spot Bond			9.15500	110.51093	9.15500	110.48360				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>
CLN450 On 31/01/2022 Spot Bond			3.96000	144.46486	3.96000	144.43544				0.00	0	0
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN453 On 31/01/2025 Spot Bond			5.98000	106.21669	5.98000	106.18928				0.00	0	0
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN454 On 31/01/2025 Spot Bond			5.62000	108.56966	5.62000	108.54268				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>
CLN455 On 04/05/2021 Spot Bond					0.00000	101.56414				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>
CLN456 On 20/12/2021 Spot Bond					0.00000	101.12934				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>
CLN457 On 17/11/2021 Spot Bond					0.00000	101.66979				0.00	0	0
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN457 On 29/11/2021 Spot Bond					0.00000	102.07108				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>
CLN460 On 29/11/2021 Spot Bond					0.00000	101.44611				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>
CLN461 On 15/02/2022 Spot Bond					0.00000	103.37324				0.00	0	0
<b>Total CLN461 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN461</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN462 On 16/02/2022 Spot Bond			10.07500	105.06824	10.07500	105.03972				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>
CLN464 On 13/03/2022 Spot Bond			9.29000	103.57169	9.29000	103.54614				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>
CLN465 On 14/03/2020 Spot Bond					0.00000	101.03446				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>
CLN466 On 21/02/2024 Spot Bond					0.00000	101.65357				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>
CLN467 On 27/03/2020 Spot Bond					0.00000	100.71369				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>
CLN468 On 28/03/2020 Spot Bond					0.00000	100.71181				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>
CLN469 On 28/03/2022 Spot Bond					0.00000	100.74102				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>
CLN470 On 07/05/2018 Spot Bond					0.00000	101.77480				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>
CLN471 On 17/05/2019 Spot Bond					0.00000	101.53928				0.00	0	0
<b>Total CLN471 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN471</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN471 On 19/11/2022 Spot Bond					0.00000	101.81541				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 23/06/2021 Spot Bond					0.00000	101.67361				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	101.01908				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	17.95297	100.00000	17.91280				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 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	101.66713				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	101.67146				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	102.48666				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	101.85012				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			9.00500	105.78249	9.00500	105.75689				0.00	0	0
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN485 On 20/06/2022 Spot Bond					0.00000	101.64486				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			11.97000	106.71542	11.97000	106.88883				0.00	0	0
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN487 On 28/07/2022 Spot Bond			8.77000	103.50141	8.77000	103.47688				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	100.70455				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	100.73739				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	101.66713				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	100.55573				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	101.01835				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			11.50500	103.41803	11.50500	105.74891				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	101.36394				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			9.77000	102.79510	9.77000	102.76846				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	101.35761				0.00	0	0
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN497 On 08/06/2022 Spot Bond					0.00000	101.32976				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	101.62001				0.00	0	0
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50 On 10/10/2020 Spot Bond					0.00000	100.33562				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>
CLN50 On 11/10/2022 Spot Bond					0.00000	100.33244				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>
CLN50 On 11/10/2024 Spot Bond					0.00000	100.34453				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>
CLN50 On 20/12/2022 Spot Bond					0.00000	101.04937				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>
CLN50 On 11/10/2024 Spot Bond					0.00000	100.34453				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>
CLN50 On 24/10/2020 Spot Bond					0.00000	99.99973				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>
CLN50 On 30/04/2019 Spot Bond					0.00000	99.87056				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>
CLN50 On 20/12/2022 Spot Bond					0.00000	101.02865				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>
CLN50 On 24/02/2020 Spot Bond					0.00000	101.61045				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>
CLN51 On 11/10/2020 Spot Bond					0.00000	100.32712				0.00	0	0
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN51 On 14/11/2022 Spot Bond					0.00000	97.90757				0.00	0	0
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN51 On 07/06/2022 Spot Bond					0.00000	101.56355				0.00	0	0
<b>Total CLN512 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN512</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN512 On 23/02/2019 Spot Bond					0.00000	101.69219				0.00	0	0
<b>Total CLN514 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN514</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN514 On 23/02/2019 Spot Bond					0.00000	102.01757				0.00	0	0
<b>Total CLN515 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN515</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN515 On 15/09/2022 Spot Bond			9.96000	100.73042	9.96000	101.06212				0.00	0	0
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN516 On 30/10/2022 Spot Bond			10.01000	98.10359	10.01000	101.09119				0.00	0	0
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN517 On 25/11/2022 Spot Bond					0.00000	101.46244				0.00	0	0
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN518 On 30/06/2022 Spot Bond			9.60000	101.42753	9.60000	102.09228				0.00	0	0
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN519 On 12/03/2023 Spot Bond					0.00000	101.04267				0.00	0	0
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN520 On 17/09/2020 Spot Bond					0.00000	100.99611				0.00	0	0
<b>Total CLN521 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN521</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN521 On 27/02/2023 Spot Bond					0.00000	101.02214				0.00	0	0
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN522 On 13/05/2021 Spot Bond					0.00000	100.82862				0.00	0	0
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN523 On 09/09/2022 Spot Bond			9.20000	100.18887	9.20000	100.15738				0.00	0	0
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN524 On 18/04/2028 Spot Bond					0.00000	228.95080				0.00	0	0
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			8.39500	98.31811	8.39500	98.29602			0.00	0	0
<b>Total CLN81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			8.01000	8.01000	8.01000	204.56764			0.00	0	0
<b>Total CLN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			8.01000	8.01000	8.01000	204.98725			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>
CLNF12 On 20/06/2019 Spot Bond					0.00000	100.90151			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	101.16986			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	100.90145			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	100.93427			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	101.65679			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			7.44000	103.63390	7.44000	103.61295			0.00	0	52,200,000
<b>Total COJ04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>52,200,000</b>
<b>Total For COJ04</b>									<b>0.00</b>	<b>0</b>	<b>52,200,000</b>
COJ05 On 05/06/2023 Spot Bond			8.70500	118.90403	8.70500	118.87620		348,200,000,000.00	40,000,000	9,720,000,000	
<b>Total COJ05 SPOT</b>								<b>348,200,000,000.00</b>	<b>40,000,000</b>	<b>9,720,000,000</b>	
<b>Total For COJ05</b>								<b>348,200,000,000.00</b>	<b>40,000,000</b>	<b>9,720,000,000</b>	
COJ07 On 23/03/2021 Spot Bond			9.11500	105.12287	9.11500	105.09742		2,552,200,000,000.00	280,000,000	793,000,000	
<b>Total COJ07 SPOT</b>								<b>2,552,200,000,000.00</b>	<b>280,000,000</b>	<b>793,000,000</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 COJ07</b>									<b>2,552,200,000,000.00</b>	<b>280,000,000</b>	<b>793,000,000</b>
COJ08 On 22/06/2026 Spot Bond			9.63000	114.02675	9.63000	113.99729			0.00	0	100,000,000
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COJG0 On 09/06/2024 Spot Bond			9.37000	107.52014	9.37000	107.49310			0.00	0	250,000,000
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
COT01 On 03/04/2023 Spot Bond			9.60500	98.62501	9.60500	98.59973			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			10.72000	97.46636	10.72000	97.43856			2,572,800,000,000.00	240,000,000	220,000,000
<b>Total COT02 SPOT</b>									<b>2,572,800,000,000.00</b>	<b>240,000,000</b>	<b>220,000,000</b>
<b>Total For COT02</b>									<b>2,572,800,000,000.00</b>	<b>240,000,000</b>	<b>220,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.74000	95.86229	10.74000	95.83474			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			11.58500	99.84217	11.58500	100.84031			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>
CS002 On 17/12/2020 Spot Bond					0.00000	100.90602			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	100.76024			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>
<b>Total For CSA04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CSD04I 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>
DEN38I 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>
DEN40I 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For DEN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 21/09/2018 Spot Bond					0.00000	100.82651				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	100.68651				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	101.18878				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>
DENG7 On 04/09/2018 Spot Bond					0.00000	101.18878				0.00	0	0
<b>Total DENG76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 27/09/2018 Spot Bond					0.00000	100.91596				0.00	0	0
<b>Total DENG77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 27/09/2018 Spot Bond					0.00000	100.87082				0.00	0	0
<b>Total DENG78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/09/2018 Spot Bond					0.00000	101.16055				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	99.99947				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	78.68096				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	101.67486				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	101.51202				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	101.76023				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			9.06000	9.06000	9.06000	109.16365			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			8.60500	104.30619	8.60500	104.28206		9,334,704,000,000.00	1,084,800,000	361,200,000	
<b>Total DV2021 SPOT</b>								<b>9,334,704,000,000.00</b>	<b>1,084,800,000</b>	<b>361,200,000</b>	
<b>Total For DV2021</b>								<b>9,334,704,000,000.00</b>	<b>1,084,800,000</b>	<b>361,200,000</b>	
DV22 On 07/02/2020 Spot Bond			8.12500	104.15079	8.12500	104.12787		2,581,463,625,000.00	317,718,600	83,964,600	
<b>Total DV22 SPOT</b>								<b>2,581,463,625,000.00</b>	<b>317,718,600</b>	<b>83,964,600</b>	
<b>Total For DV22</b>								<b>2,581,463,625,000.00</b>	<b>317,718,600</b>	<b>83,964,600</b>	
DV22/R On 07/02/2020 Spot Bond			100.00000	32.48279	100.00000	32.41011		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			8.82000	106.12170	8.82000	106.09641		904,755,600,000.00	102,580,000	15,200,290,600	
<b>Total DV23 SPOT</b>								<b>904,755,600,000.00</b>	<b>102,580,000</b>	<b>15,200,290,600</b>	
<b>Total For DV23</b>								<b>904,755,600,000.00</b>	<b>102,580,000</b>	<b>15,200,290,600</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	13.13529	100.00000	13.10590		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	13.13529	100.00000	13.10590		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			9.07000	104.49749	9.07000	104.47190		0.00	0	30,000,000	
<b>Total DV24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>30,000,000</b>	
<b>Total For DV24</b>								<b>0.00</b>	<b>0</b>	<b>30,000,000</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.74018	9.69000	101.71360		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.74018	9.69000	101.71360		0.00	0	0	
<b>Total DV24/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV24/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			10.26000	100.78112	10.26000	100.75327		0.00	0	0	
<b>Total DV29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.81268	10.10000	101.78497		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.81268	10.10000	101.78497		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 29/08/2018 Spot Bond					0.00000	101.25688		0.00	0	0	
<b>Total DVC029 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For DVC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC03 On 23/10/2018 Spot Bond					0.00000	100.01949				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>
DVF19 On 31/05/2019 Spot Bond					0.00000	101.90048				0.00	0	0
<b>Total DVF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 29/11/2019 Spot Bond					0.00000	101.32678				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>
DVF20f On 28/03/2020 Spot Bond					0.00000	100.81399				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>
DVF20 On 31/08/2020 Spot Bond					0.00000	101.28247				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>
DVF20 On 23/10/2020 Spot Bond					0.00000	100.02061				0.00	0	70,000,000
<b>Total DVF20D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For DVF20D</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
DVF21 On 29/11/2021 Spot Bond					0.00000	101.37448				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>
DVF22 On 28/03/2022 Spot Bond					0.00000	100.79330				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>
DVF22f On 29/08/2022 Spot Bond					0.00000	101.32541				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>
DVF22 On 24/10/2022 Spot Bond					0.00000	99.99988				0.00	0	0
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF24 On 23/10/2024 Spot Bond					0.00000	100.02193				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			7.83500	114.64150	7.83500	114.61717				0.00	0	116,800,000
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>116,800,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For E170</b>									<b>0.00</b>	<b>0</b>	<b>116,800,000</b>
E170/R On 01/08/2020 Spot Bond			100.00000	29.97715	100.00000	29.91008			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			8.49500	103.05801	8.49500	103.03471			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			8.71500	104.44526	8.71500	104.42106			0.00	0	0
<b>Total ECN22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			9.08000	105.01645	9.08000	104.99112			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			3.63000	106.14440	3.63000	106.12392			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			3.16000	103.40398	3.16000	103.38517			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	118.50573	2.25000	118.48710			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			3.23000	129.43979	3.15000	130.32333		193,800,000,000.00	60,000,000	60,000,000	
<b>Total EL28 SPOT</b>								<b>193,800,000,000.00</b>	<b>60,000,000</b>	<b>60,000,000</b>	
<b>Total For EL28</b>								<b>193,800,000,000.00</b>	<b>60,000,000</b>	<b>60,000,000</b>	
EL29 On 19/11/2029 Spot Bond			3.15000	118.63714	3.15000	118.61559		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			3.17000	116.73924	3.17000	116.71798		0.00	0	0	
<b>Total EL30 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EL30</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			3.27500	107.75255	3.27500	107.73266		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			3.13000	104.44789	3.13000	104.42897		0.00	0	0	
<b>Total EL36 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For EL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL36/I2 On 31/01/2036 Spot Bond			2.25000	118.50573	2.25000	118.48710			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			8.68000	106.29363	8.68000	106.26868			0.00	0	60,000,000
<b>Total EMM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For EMM01</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
EMM02 On 11/03/2021 Spot Bond			8.60500	106.58178	8.60500	106.55738			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			9.79000	100.91898	9.79000	100.89234			0.00	0	0
<b>Total EMM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			10.06000	10.06000	10.06000	100.72307			0.00	0	0
<b>Total EMM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			10.31000	10.31000	10.31000	101.58628			0.00	0	1,666,666,500
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,666,666,500</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>	<b>1,666,666,500</b>
EMM06 On 23/06/2025 Spot Bond			9.89000	105.25322	9.89000	104.42753			0.00	0	60,000,000
<b>Total EMM06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For EMM06</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
EMM07 On 10/07/2027 Spot Bond			9.74000	107.69374	9.74000	105.65563			0.00	0	50,000,000
<b>Total EMM07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For EMM07</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
EMM07 On 17/07/2032 Spot Bond			10.30500	110.52123	10.30500	93.65128			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>
ENX01 On 23/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		360,000,000,000,000.00	33,600,000,000	15,800,000,000	
<b>Total ENX01 SPOT</b>								<b>360,000,000,000,000.00</b>	<b>33,600,000,000</b>	<b>15,800,000,000</b>	
<b>Total For ENX01</b>								<b>360,000,000,000,000.00</b>	<b>33,600,000,000</b>	<b>15,800,000,000</b>	
ENX01S On 23/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		148,000,000,000,000.00	31,480,000,000	16,080,000,000	
<b>Total ENX01S SPOT</b>								<b>148,000,000,000,000.00</b>	<b>31,480,000,000</b>	<b>16,080,000,000</b>	
<b>Total For ENX01S</b>								<b>148,000,000,000,000.00</b>	<b>31,480,000,000</b>	<b>16,080,000,000</b>	
EPF002 On 28/05/2018 Spot Bond					0.00000	101.34876			0.00	0	0
<b>Total EPF002 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EPF002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF002 On 19/08/2018 Spot Bond					0.00000	101.79051				0.00	0	0
<b>Total EPF006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond					0.00000	101.31183				0.00	0	0
<b>Total EPF007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF008 On 12/09/2019 Spot Bond					0.00000	101.54798				0.00	0	0
<b>Total EPF008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF010 On 07/11/2019 Spot Bond					0.00000	102.13183				0.00	0	0
<b>Total EPF010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF011 On 12/06/2020 Spot Bond					0.00000	101.59526				0.00	320,000,000	80,000,000
<b>Total EPF011 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
<b>Total For EPF011</b>										<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
EPF012 On 06/11/2020 Spot Bond					0.00000	101.92389				0.00	0	0
<b>Total EPF012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF03U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3 On 06/09/2018 Spot Bond					0.00000	101.15081				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>
EPFC35 On 03/05/2018 Spot Bond					0.00000	99.81173				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>
EPFC36 On 06/11/2018 Spot Bond					0.00000	101.76626				0.00	0	0
<b>Total EPFC36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EPFC36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3 On 04/03/2019 Spot Bond					0.00000	101.23999				0.00	0	0
<b>Total EPFC37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3 On 03/10/2018 Spot Bond					0.00000	100.42968				0.00	0	0
<b>Total EPFC38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC38</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	40,000,000
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
EQS06 On 09/04/2020 Spot Bond					0.00000	97.69327				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>
EQS08 On 04/10/2018 Spot Bond					0.00000	100.01719				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	99.84665				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	101.60008				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	101.63118				0.00	0	0
<b>Total ERS3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/08/2019 Spot Bond					0.00000	101.68719				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	101.80439				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	106.60900	10.00000	106.58100			0.00	0	0
<b>Total ERS12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/08/2018 Spot Bond					0.00000	101.48616			0.00	0	0
<b>Total ERS17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2018 Spot Bond					0.00000	101.69361			0.00	0	0
<b>Total ERS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.26604			0.00	0	0
<b>Total ERS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/05/2019 Spot Bond					0.00000	101.93586			0.00	0	0
<b>Total ERS22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.89244			0.00	0	0
<b>Total ERS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.53916			0.00	0	0
<b>Total ERS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.59144			0.00	368,000,000	92,000,000
<b>Total ERS25 SPOT</b>									<b>0.00</b>	<b>368,000,000</b>	<b>92,000,000</b>
<b>Total For ERS25</b>									<b>0.00</b>	<b>368,000,000</b>	<b>92,000,000</b>
ES18 On 20/04/2018 Spot Bond			7.99500	99.89060	7.99500	99.91246			0.00	0	0
<b>Total ES18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES18/R On 20/04/2018 Spot Bond			9.25000	99.87345	9.25000	99.89873			0.00	0	0
<b>Total ES18/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Spot Bond			8.58000	107.90692	8.58000	107.88189		6,285,824,688,000.00		732,613,600	3,523,260,700
<b>Total ES23 SPOT</b>								<b>6,285,824,688,000.00</b>		<b>732,613,600</b>	<b>3,523,260,700</b>
<b>Total For ES23</b>								<b>6,285,824,688,000.00</b>		<b>732,613,600</b>	<b>3,523,260,700</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	102.45569	10.00000	102.42809		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Spot Bond			9.27000	92.62727	9.27000	92.60434			475,986,905,064,000.00	51,347,023,200	45,682,602,400
<b>Total ES26 SPOT</b>									<b>'5,986,905,064,000.00</b>	<b>51,347,023,200</b>	<b>45,682,602,400</b>
<b>Total For ES26</b>									<b>'5,986,905,064,000.00</b>	<b>51,347,023,200</b>	<b>45,682,602,400</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.48505	7.85000	100.46391			0.00	0	0
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Spot Bond			10.10000	80.72832	10.06000	80.97005			2,099,396,100,000.00	207,861,000	36,241,861,900
<b>Total ES33 SPOT</b>									<b>2,099,396,100,000.00</b>	<b>207,861,000</b>	<b>36,241,861,900</b>
<b>Total For ES33</b>									<b>2,099,396,100,000.00</b>	<b>207,861,000</b>	<b>36,241,861,900</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.82369	7.50000	100.80352			0.00	0	0
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Spot Bond			10.24500	84.51573	10.24500	84.49253			38,941,245,000.00	3,801,000	8,494,197,700
<b>Total ES42 SPOT</b>									<b>38,941,245,000.00</b>	<b>3,801,000</b>	<b>8,494,197,700</b>
<b>Total For ES42</b>									<b>38,941,245,000.00</b>	<b>3,801,000</b>	<b>8,494,197,700</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.00000	8.50000	99.97713			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>
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ESF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ESF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESFR0: On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			630,000,000,000,000.00	26,300,000,000	20,000,000,000
<b>Total ESFR03 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>26,300,000,000</b>	<b>20,000,000,000</b>
<b>Total For ESFR03</b>									<b>10,000,000,000,000.00</b>	<b>26,300,000,000</b>	<b>20,000,000,000</b>
EXX02 On 19/05/2019 Spot Bond					0.00000	100.66308			0.00	0	30,000,000
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.90621			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	100.93434			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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
<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	101.74069				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	100.73559				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	101.55362				0.00	0	0
<b>Total FIFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB11 On 07/02/2020 Spot Bond					0.00000	102.26391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.73797				0.00	0	0
<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	101.83892				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	101.55124				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	101.24511				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			8.19000	103.09489	8.19000	103.07215				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>
FRB12 On 02/06/2019 Spot Bond					0.00000	101.86983				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	100.06270				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			10.10500	10.10500	10.10500	103.63358				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	103.93652				0.00	0	20,000,000



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	103.11005				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	100.58862				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	104.18719				0.00	0	20,000,000
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FRB19 On 14/04/2021 Spot Bond			10.80500	104.18747	10.80500	104.15752				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	103.18525				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	101.74192				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	104.57926				0.00	0	20,000,000
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	101.55992				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			8.32000	106.39963	8.32000	106.37580				0.00	0	10,000,000
<b>Total FRBC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRBC21</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRBC2:On 21/12/2018 Spot Bond					0.00000	102.01139				0.00	0	0
<b>Total FRBC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			2.81000	150.43421	2.81000	150.40827				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			3.08000	3.08000	3.08000	291.76851				0.00	0	10,000,000
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRBI25 On 31/01/2025 Spot Bond			2.98000	2.98000	2.98000	127.71962				0.00	0	40,000,000
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
FRBI28 On 31/03/2028 Spot Bond			3.45000	172.86616	3.45000	172.83353				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			3.62500	3.62500	3.62500	86.53936				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			4.02000	4.02000	4.02000	204.45023				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			4.07500	94.34161	4.07500	94.32223				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			4.10000	96.46842	4.10000	97.39478				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			8.12000	8.12000	8.12000	81.46068				0.00	0	0
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 28/10/2024 Spot Bond			9.42000	9.42000	9.42000	55.48935				0.00	0	0
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 10/12/2024 Spot Bond			9.45000	9.45000	9.45000	54.80166				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>
FRC10 On 03/06/2021 Spot Bond					0.00000	101.59111				0.00	0	0
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16 On 20/06/2018 Spot Bond					0.00000	100.92746				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC168:On 31/01/2025 Spot Bond			4.07500	4.07500	4.07500	119.33590				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC169:On 20/06/2018 Spot Bond					0.00000	100.96761				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC170:On 20/06/2018 Spot Bond					0.00000	100.96530				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC171:On 20/06/2018 Spot Bond					0.00000	100.96761				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>
FRC174:On 20/09/2018 Spot Bond					0.00000	100.92033				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>
FRC176:On 20/09/2018 Spot Bond					0.00000	100.90239				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>
FRC177:On 06/08/2023 Spot Bond					0.00000	101.77822				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>
FRC178:On 20/09/2020 Spot Bond					0.00000	101.03037				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>
FRC179:On 06/08/2023 Spot Bond					0.00000	101.00538				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>
FRC181:On 20/12/2018 Spot Bond					0.00000	102.61486				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>
FRC183:On 20/12/2018 Spot Bond					0.00000	101.15968				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>
FRC185:On 20/03/2019 Spot Bond					0.00000	100.94537				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC188: On 20/03/2019 Spot Bond					0.00000	100.95825				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC189: On 02/04/2019 Spot Bond					0.00000	100.51139				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC192: On 25/11/2020 Spot Bond			10.00000	106.60900	10.00000	106.58100				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC193: On 20/06/2024 Spot Bond					0.00000	101.00317				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC195: On 20/06/2019 Spot Bond					0.00000	101.25888				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC206: On 20/09/2021 Spot Bond			100.00000	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>
FRC207: 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>
FRC208: On 07/10/2020 Spot Bond					0.00000	103.09705				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC209: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC210: On 20/12/2019 Spot Bond					0.00000	100.98640				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC210: On 07/05/2020 Spot Bond					0.00000	101.90961				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC212: On 04/06/2021 Spot Bond			100.00000	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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 07/11/2019 Spot Bond					0.00000	101.90958				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	101.96655				0.00	0	0
<b>Total FRC219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 31/01/2022 Spot Bond			3.37000	147.49194	3.37000	147.46427				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	101.60289				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	100.74118				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			4.23000	143.10395	4.23000	143.07376				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	101.38699				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	111.51476				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	113.77789				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	111.96992				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	114.53889				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	114.01194				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>

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 08/02/2020 Spot Bond					0.00000	111.56175			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	111.23641			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>
FRC24 On 19/10/2020 Spot Bond					0.00000	100.16830			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	110.97747			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	100.16568			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	100.11424			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	111.04075			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	102.85453			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	112.48951			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	94.73931			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	102.04271			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	101.06785			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>

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 27/03/2020 Spot Bond					0.00000	100.88653			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	0.00000			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>
FRC25: On 17/07/2027 Spot Bond					0.00000	100.17409			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	100.70238			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	101.89600			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	103.44379			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	102.35117	3.45500	102.33174			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	100.32999			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	100.26455			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	100.94332			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>
FRC26: On 13/07/2020 Spot Bond					0.00000	100.26396			0.00	0	0
<b>Total FRC264 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC264</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 20/06/2021 Spot Bond					0.00000	101.10857			0.00	0	0
<b>Total FRC265 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC265</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC266 On 23/08/2019 Spot Bond					0.00000	101.39086				0.00	0	0
<b>Total FRC266 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC266</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC267 On 06/08/2023 Spot Bond					0.00000	104.94109				0.00	0	0
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC268 On 10/10/2020 Spot Bond					0.00000	100.33374				0.00	0	0
<b>Total FRC268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC269 On 21/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
<b>Total FRC269 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For FRC269</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
FRC66 On 31/01/2022 Spot Bond			4.01000	4.01000	4.01000	144.18212				0.00	0	0
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			3.95000	3.95000	3.95000	144.48616				0.00	0	0
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			3.93000	3.93000	3.93000	144.58767				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>
FRD01U 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>
FRD17U 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			4.00000	88.69328	4.00000	88.33238				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			3.74500	107.83667	3.74500	107.81533				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>
FRJ19 On 04/04/2019 Spot Bond					0.00000	100.74045				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.82577			0.00	0	3,800,000,000
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,800,000,000</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>3,800,000,000</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.13384			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	102.30230			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>
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.17289			0.00	0	0
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.04094			0.00	0	0
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.21482			0.00	0	0
<b>Total FRJ27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS01U 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>
FRS02U 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			2.88800	2.88800	2.88800	106.44406			0.00	0	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 31/01/2038 Spot Bond			2.99000	2.99000	2.99000	121.01540			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	100.02046			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	100.02046			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS108 On 31/01/2038 Spot Bond			3.13000	109.10086	3.13000	118.42741			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			3.32000	222.05733	3.32000	222.01606			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			3.92000	105.02893	3.92000	105.00765		235,200,000,000.00		60,000,000	30,000,000
<b>Total FRS110 SPOT</b>								<b>235,200,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For FRS110</b>								<b>235,200,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
FRS112 On 07/12/2033 Spot Bond			3.35000	3.35000	3.35000	221.22618			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	102.50857			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			3.33000	124.99310	3.33000	124.96979			0.00	0	0
<b>Total FRS114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 31/01/2038 Spot Bond			3.70500	108.49114	3.70500	108.46980			0.00	0	0
<b>Total FRS115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			3.66000	109.23315	3.66000	109.21179			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			3.47000	120.85816	3.47000	218.10082			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			3.52000	216.85602	3.52000	216.81456			0.00	0	0
<b>Total FRS121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 31/01/2025 Spot Bond			2.86000	112.67408	2.86000	112.65450			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			3.55000	216.08873	3.55000	216.04723			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS124 On 31/01/2038 Spot Bond			4.49000	96.47964	4.49000	96.45860			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			4.24000	161.56505	4.24000	161.53114			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			4.02000	90.31715	4.02000	103.44304			0.00	0	0
<b>Total FRS127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 31/03/2028 Spot Bond			3.76000	106.95802	3.76000	168.29383			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>
FRS131 On 31/03/2028 Spot Bond			3.82000	167.46427	3.82000	167.43101			0.00	0	0
<b>Total FRS131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS132 On 07/12/2033 Spot Bond			4.06000	203.54094	4.06000	203.49906			0.00	0	0
<b>Total FRS132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS133 On 24/03/2020 Spot Bond					0.00000	97.40094			0.00	0	0
<b>Total FRS133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS134 On 31/01/2038 Spot Bond			3.95000	90.95822	3.95000	104.53527			0.00	0	0
<b>Total FRS134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS135 On 31/01/2038 Spot Bond			4.20500	4.20500	4.20500	100.62251			0.00	0	0
<b>Total FRS135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS136 On 31/01/2038 Spot Bond			3.73000	108.08154	3.73000	108.06019			0.00	0	0
<b>Total FRS136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS137 On 31/03/2028 Spot Bond			3.63000	170.21372	3.63000	170.18078			0.00	0	0
<b>Total FRS137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS138 On 07/12/2033 Spot Bond			3.83000	209.08562	3.83000	209.04388			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS142 On 31/03/2028 Spot Bond			3.76000	168.32699	3.76000	168.29383			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>
FRS143 On 31/03/2028 Spot Bond			3.76000	168.32699	3.76000	168.29383			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>
FRS144 On 31/03/2028 Spot Bond			4.05000	99.25627	4.05000	164.17011			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>
FRS146 On 31/01/2025 Spot Bond			3.63000	122.68969	3.63000	122.66581			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>
FRS147 On 31/01/2022 Spot Bond			3.07000	149.05967	3.07000	149.03291			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>
FRS149 On 31/03/2028 Spot Bond			4.11000	163.36518	4.11000	163.33145			0.00	0	0
<b>Total FRS149 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS149</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS150 On 31/03/2028 Spot Bond			4.15000	162.80884	4.15000	162.77507			0.00	0	0
<b>Total FRS150 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS151 On 31/01/2025 Spot Bond			3.60000	122.91786	3.60000	122.89404			0.00	0	0
<b>Total FRS151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			4.12000	163.22589	4.12000	163.19215			0.00	0	0
<b>Total FRS152 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS153 On 31/03/2028 Spot Bond			4.16000	4.16000	4.16000	162.63632			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>
FRS157 On 19/05/2019 Spot Bond					0.00000	120.61117			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>
FRS158 On 20/06/2022 Spot Bond					0.00000	86.23393			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS15( On 06/06/2023 Spot Bond					0.00000	89.33451				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	89.06301				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	87.51765				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	69.98633				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	73.11766				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>
FRS16( On 06/06/2024 Spot Bond					0.00000	75.30822				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>
FRS16( On 06/06/2025 Spot Bond					0.00000	75.04889				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>
FRS16( On 01/08/2021 Spot Bond					0.00000	44.90044				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>
FRS16( On 01/08/2022 Spot Bond					0.00000	58.92354				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>
FRS16( On 01/08/2022 Spot Bond					0.00000	56.91300				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>
FRS16( On 01/08/2021 Spot Bond					0.00000	46.73066				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>
FRS17( On 01/08/2022 Spot Bond					0.00000	140.54106				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS17 On 16/10/2022 Spot Bond					0.00000	100.18752				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>
FRS17 On 16/10/2024 Spot Bond					0.00000	100.19927				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>
FRS17 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>
FRS17 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>
FRS17 On 26/01/2024 Spot Bond					0.00000	68.82749				0.00	0	0
<b>Total FRS175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17 On 26/01/2024 Spot Bond					0.00000	68.82738				0.00	0	0
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.73000	2.73000	2.73000	296.71577				0.00	0	0
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			2.62000	2.62000	2.62000	298.29139				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			3.34000	3.34000	3.34000	288.15750				0.00	0	0
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			2.86000	150.16872	2.86000	150.14262				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	99.86746				0.00	0	0
<b>Total FRS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			2.56000	151.76991	2.56000	151.74478				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS62 On 04/11/2026 Spot Bond					0.00000	101.92376				0.00	0	0
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			2.97000	116.81691	2.97000	116.79626				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			2.84000	89.60127	2.84000	119.90640				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			2.79000	2.79000	2.79000	129.24086				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	0.00000				0.00	0	0
<b>Total FRS86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	128.99931				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			3.53000	3.53000	3.53000	285.55265				0.00	0	0
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond					0.00000	101.81417				0.00	0	0
<b>Total FRS94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 27/08/2018 Spot Bond					0.00000	101.40294				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>
FRX19 On 15/11/2019 Spot Bond			7.73500	105.81506	7.73500	105.79289				0.00	0	80,000,000
<b>Total FRX19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For FRX19</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
FRX20 On 01/10/2020 Spot Bond			7.87500	102.46877	7.87500	102.44715				0.00	0	400,000,000
<b>Total FRX20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For FRX20</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
FRX23 On 28/02/2023 Spot Bond			8.50000	8.50000	8.50000	98.21021				0.00	0	150,000,000
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</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
FRX24 On 10/12/2024 Spot Bond			8.92500	112.97735	8.92500	112.95025			0.00	0	45,000,000
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>45,000,000</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>45,000,000</b>
FRX26 On 01/10/2026 Spot Bond			9.32000	101.64629	9.32000	101.62100		186,400,000,000,000.00	20,000,000,000	5,510,000,000	
<b>Total FRX26 SPOT</b>								<b>186,400,000,000,000.00</b>	<b>20,000,000,000</b>	<b>5,510,000,000</b>	
<b>Total For FRX26</b>								<b>186,400,000,000,000.00</b>	<b>20,000,000,000</b>	<b>5,510,000,000</b>	
FRX27 On 07/03/2027 Spot Bond			9.29000	106.69156	9.29000	106.66524		0.00	0	0	
<b>Total FRX27 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX27</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			9.80000	101.88874	9.80000	101.86181		0.00	0	20,000,000	
<b>Total FRX30 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>20,000,000</b>	
<b>Total For FRX30</b>								<b>0.00</b>	<b>0</b>	<b>20,000,000</b>	
FRX31 On 21/02/2031 Spot Bond			9.94000	98.47625	9.94000	98.44986		596,400,000,000.00	60,000,000	110,000,000	
<b>Total FRX31 SPOT</b>								<b>596,400,000,000.00</b>	<b>60,000,000</b>	<b>110,000,000</b>	
<b>Total For FRX31</b>								<b>596,400,000,000.00</b>	<b>60,000,000</b>	<b>110,000,000</b>	
FRX32 On 31/03/2032 Spot Bond			9.85500	107.19481	9.85500	105.65730		788,400,000,000.00	80,000,000	40,000,000	
<b>Total FRX32 SPOT</b>								<b>788,400,000,000.00</b>	<b>80,000,000</b>	<b>40,000,000</b>	
<b>Total For FRX32</b>								<b>788,400,000,000.00</b>	<b>80,000,000</b>	<b>40,000,000</b>	
FRX45 On 14/04/2045 Spot Bond			10.65000	76.86748	10.65000	76.84569		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	100.89405		0.00	0	22,906,329	
<b>Total FS1A5 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>22,906,329</b>	
<b>Total For FS1A5</b>								<b>0.00</b>	<b>0</b>	<b>22,906,329</b>	
FS1B1 On 20/09/2018 Spot Bond					0.00000	100.99153		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	100.92033		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	101.04292		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	0.00000		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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.55357				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	101.52565				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	101.56851				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	101.75698				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	101.57858				0.00	1,000,000,000	500,000,000
<b>Total FS3A5 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For FS3A5</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</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>
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.76106				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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>
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	100.20002				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GBL03 On 16/11/2020 Spot Bond					0.00000	101.88468				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 25/02/2020 Spot Bond					0.00000	101.37102				0.00	0	0
<b>Total GH31A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2020 Spot Bond					0.00000	101.38652				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	101.48719				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	101.61102				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	101.68837				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>
GPT44 On 06/06/2018 Spot Bond					0.00000	101.01826				0.00	0	0
<b>Total GPT44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT44</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>

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
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>
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB24U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB24U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB25U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB25U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB26 On 30/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB26U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB26U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB27U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB27U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	101.78695			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	101.25487			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	100.34714			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	102.29118			0.00	0	0
<b>Total GRT10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT11 On 13/05/2021 Spot Bond					0.00000	101.70756			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	101.43913			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	100.18450			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	101.61523			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	100.27536			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	100.16558			0.00	0	0
<b>Total GRT16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT17 On 17/10/2023 Spot Bond			9.01000	105.06238	9.01000	105.03709			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	101.20591			0.00	0	0
<b>Total GRT18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT19 On 14/03/2022 Spot Bond					0.00000	102.02472			0.00	0	0
<b>Total GRT19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	100.50641			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			9.54000	103.06553	9.54000	101.61945			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	100.18346			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT23 On 16/10/2024 Spot Bond					0.00000	100.43503				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>
GRT24 On 09/03/2023 Spot Bond					0.00000	101.11508				0.00	0	0
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	101.15232				0.00	0	0
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	101.19089				0.00	0	0
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT26G</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	100.42617				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>
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.32524				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>
HILB03 On 02/05/2018 Spot Bond					0.00000	99.82808				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	100.01046				0.00	0	0
<b>Total HILB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB05 On 11/07/2019 Spot Bond					0.00000	100.57268				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	100.31283				0.00	400,000,000	100,000,000
<b>Total HILB06 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For HILB06</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB07 On 11/07/2021 Spot Bond					0.00000	100.31674			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>
HILB08 On 29/03/2023 Spot Bond					0.00000	100.67010			0.00	0	0
<b>Total HILB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB09 On 29/03/2025 Spot Bond					0.00000	100.69087			0.00	0	0
<b>Total HILB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB09</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	106.60900	10.00000	106.58100			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	101.73985			0.00	0	0
<b>Total HPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF08 On 15/04/2019 Spot Bond					0.00000	100.21727			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	100.44115			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF11 On 31/03/2023 Spot Bond					0.00000	100.51316			0.00	0	0
<b>Total HPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			7.93500	105.93949	7.93500	105.91671			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	26.11406	100.00000	26.05562			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			3.11000	291.40156	3.11000	291.34909			0.00	0	20,000,000
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			2.48000	2.48000	2.48000	306.88955			0.00	0	30,000,000
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
HWAY3 On 28/02/2033 Spot Bond			3.13000	89.95390	3.13000	102.05233			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			9.89000	96.99327	9.89000	96.96740			0.00	0	2,890,000,000
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,890,000,000</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>2,890,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.16530	100.00000	11.14031			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			9.85000	97.18523	9.85000	97.15941		2,955,000,000,000.00		300,000,000	1,160,000,000
<b>Total HWAY35 SPOT</b>								<b>2,955,000,000,000.00</b>		<b>300,000,000</b>	<b>1,160,000,000</b>
<b>Total For HWAY35</b>								<b>2,955,000,000,000.00</b>		<b>300,000,000</b>	<b>1,160,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.16520	100.00000	11.14021			0.00	0	0
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF08 On 15/07/2019 Spot Bond					0.00000	100.18372			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	101.24545			0.00	480,000,000	120,000,000
<b>Total HWF09 SPOT</b>									<b>0.00</b>	<b>480,000,000</b>	<b>120,000,000</b>
<b>Total For HWF09</b>									<b>0.00</b>	<b>480,000,000</b>	<b>120,000,000</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
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	106.60900	10.00000	106.58100			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			2.18000	134.28518	2.18000	134.26434		11,413,839,516,000.00	5,235,706,200	100,189,229,300	
<b>Total I2025 SPOT</b>								<b>11,413,839,516,000.00</b>	<b>5,235,706,200</b>	<b>100,189,229,300</b>	
<b>Total For I2025</b>								<b>11,413,839,516,000.00</b>	<b>5,235,706,200</b>	<b>100,189,229,300</b>	
I2029 On 31/03/2029 Spot Bond			2.55000	101.32800	2.55000	101.31134		104,473,983,480,000.00	40,970,189,600	49,442,803,100	
<b>Total I2029 SPOT</b>								<b>104,473,983,480,000.00</b>	<b>40,970,189,600</b>	<b>49,442,803,100</b>	
<b>Total For I2029</b>								<b>104,473,983,480,000.00</b>	<b>40,970,189,600</b>	<b>49,442,803,100</b>	
I2033 On 28/02/2033 Spot Bond			2.50000	106.68215	2.50000	106.66477		107,446,280,000,000.00	42,978,512,000	32,336,003,800	
<b>Total I2033 SPOT</b>								<b>107,446,280,000,000.00</b>	<b>42,978,512,000</b>	<b>32,336,003,800</b>	
<b>Total For I2033</b>								<b>107,446,280,000,000.00</b>	<b>42,978,512,000</b>	<b>32,336,003,800</b>	
I2038 On 31/01/2038 Spot Bond			2.60500	128.50862	2.37000	133.31673		31,209,184,265,000.00	11,980,493,000	162,315,846,300	
<b>Total I2038 SPOT</b>								<b>31,209,184,265,000.00</b>	<b>11,980,493,000</b>	<b>162,315,846,300</b>	
<b>Total For I2038</b>								<b>31,209,184,265,000.00</b>	<b>11,980,493,000</b>	<b>162,315,846,300</b>	
I2046 On 31/03/2046 Spot Bond			2.70000	122.65236	2.70000	122.63169		163,667,460,870,000.00	60,617,578,100	95,538,148,200	
<b>Total I2046 SPOT</b>								<b>163,667,460,870,000.00</b>	<b>60,617,578,100</b>	<b>95,538,148,200</b>	
<b>Total For I2046</b>								<b>163,667,460,870,000.00</b>	<b>60,617,578,100</b>	<b>95,538,148,200</b>	
I2050 On 31/12/2050 Spot Bond			2.73000	129.44064	2.70000	130.26643		118,567,368,738,000.00	43,431,270,600	107,553,099,122	
<b>Total I2050 SPOT</b>								<b>118,567,368,738,000.00</b>	<b>43,431,270,600</b>	<b>107,553,099,122</b>	
<b>Total For I2050</b>								<b>118,567,368,738,000.00</b>	<b>43,431,270,600</b>	<b>107,553,099,122</b>	
IB105U On 22/04/2018 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>	
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	101.36264		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL101 On 24/05/2022 Spot Bond			8.48500	8.48500	8.48500	105.77299			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	101.90893			0.00	0	0
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL103 On 08/06/2018 Spot Bond					0.00000	101.09301			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 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.16952			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	101.78842		397,440,000,000.00	48,000,000	12,000,000	
<b>Total IBL106 SPOT</b>								<b>397,440,000,000.00</b>	<b>48,000,000</b>	<b>12,000,000</b>	
<b>Total For IBL106</b>								<b>397,440,000,000.00</b>	<b>48,000,000</b>	<b>12,000,000</b>	
IBL108 On 22/11/2019 Spot Bond					0.00000	101.42928			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			3.19000	290.28108	3.19000	290.23418			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>
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	101.04424			0.00	0	0
<b>Total IBL110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			2.63000	2.63000	2.63000	151.36915			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>
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.60900	10.00000	106.58100			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			8.17000	8.17000	8.17000	102.60084		4,960,824,000,000.00	607,200,000	151,800,000	
<b>Total IBL45 SPOT</b>								<b>4,960,824,000,000.00</b>	<b>607,200,000</b>	<b>151,800,000</b>	
<b>Total For IBL45</b>								<b>4,960,824,000,000.00</b>	<b>607,200,000</b>	<b>151,800,000</b>	
IBL46 On 15/01/2020 Spot Bond			8.51500	8.51500	8.51500	99.97200			0.00	0	500,000,000
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			8.50500	103.24474	8.50500	103.22099			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	99.87616			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			7.95000	101.90207	7.95000	101.88034			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	99.86391			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			7.91000	102.69064	7.91000	102.66864			0.00	0	0
<b>Total IBL59 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL59</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			9.17000	106.67853	9.17000	106.65212			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	100.50974			0.00	0	12,300,000,000
<b>Total IBL61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,300,000,000</b>
<b>Total For IBL61</b>									<b>0.00</b>	<b>0</b>	<b>12,300,000,000</b>
IBL64 On 29/07/2019 Spot Bond					0.00000	99.81600			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	99.87299			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>
IBL67 On 31/01/2022 Spot Bond			3.36000	147.54389	3.36000	147.51624		840,000,000,000.00	250,000,000	50,000,000	
<b>Total IBL67 SPOT</b>								<b>840,000,000,000.00</b>	<b>250,000,000</b>	<b>50,000,000</b>	
<b>Total For IBL67</b>								<b>840,000,000,000.00</b>	<b>250,000,000</b>	<b>50,000,000</b>	
IBL68 On 29/06/2018 Spot Bond					0.00000	100.60641			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL73 On 19/08/2018 Spot Bond					0.00000	101.64994			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	102.61863			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	101.65007			0.00	500,000,000	500,000,000
<b>Total IBL76 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For IBL76</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
IBL77 On 25/11/2020 Spot Bond					0.00000	102.09696			0.00	0	0
<b>Total IBL77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			9.22000	107.16142	9.22000	107.13473			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			7.74000	104.03825	7.74000	104.01642			0.00	0	0
<b>Total IBL79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL80U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL80U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL81U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL81U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL82 On 29/01/2019 Spot Bond					0.00000	100.12841			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	100.83108			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	102.03495			0.00	0	6,500,000,000
<b>Total IBL85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,500,000,000</b>
<b>Total For IBL85</b>									<b>0.00</b>	<b>0</b>	<b>6,500,000,000</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
IBL86 On 20/05/2021 Spot Bond					0.00000	102.78254			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			8.04000	105.90903	8.04000	105.88597			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			8.60500	108.97529	8.60500	108.94994		9,596,296,000,000.00	1,115,200,000	278,800,000	
<b>Total IBL88 SPOT</b>								<b>9,596,296,000,000.00</b>	<b>1,115,200,000</b>	<b>278,800,000</b>	
<b>Total For IBL88</b>								<b>9,596,296,000,000.00</b>	<b>1,115,200,000</b>	<b>278,800,000</b>	
IBL88/F On 20/05/2021 Spot Bond			100.00000	22.08123	100.00000	22.03183		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	101.49547		0.00	480,000,000	120,000,000	
<b>Total IBL89 SPOT</b>								<b>0.00</b>	<b>480,000,000</b>	<b>120,000,000</b>	
<b>Total For IBL89</b>								<b>0.00</b>	<b>480,000,000</b>	<b>120,000,000</b>	
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total IBL90U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL90U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL91 On 02/06/2018 Spot Bond					0.00000	101.29169		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	100.28400		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	101.47609		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	101.36524		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	101.82018		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	100.82548		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL97 On 03/10/2019 Spot Bond					0.00000	100.48618				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	101.15458				0.00	0	0
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL99 On 21/10/2019 Spot Bond			7.91000	101.59982	7.91000	101.57828				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>
IDC02L On 28/02/2028 Spot Bond			100.00000	10.51726	100.00000	10.49373				0.00	0	0
<b>Total IDC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCC01 On 06/12/2018 Spot Bond					0.00000	101.12425				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	100.16518				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			8.86500	98.91577	8.86500	98.89233				0.00	0	80,000,000
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.37810				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			9.84000	102.61368	9.84000	102.58645				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	101.69021				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			10.71000	108.83839	10.71000	108.88328				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.23662				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	101.25406				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			9.94000	109.06051	9.94000	109.03145				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>
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.07577				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>
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.00696				0.00	0	0
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP07</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>
IDCP2U On 05/04/2025 Spot Bond			100.00000	5.04585	100.00000	5.03469				0.00	0	0
<b>Total IDCP2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			8.24000	105.65515	8.24000	105.63171				0.00	0	0
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC02 On 14/04/2021 Spot Bond			7.25500	104.22927	7.25500	104.20898				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN302U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN302U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN303U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN303U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN304U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN304U</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>
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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
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>
IN366U On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN366U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN366U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN367U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN367U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN374U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN374U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758			0.00	0	0
<b>Total ING196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 25/11/2020 Spot Bond			10.00000	106.60900	10.00000	106.58100			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	100.90621			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	107.19093			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	100.56741			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING360 On 22/09/2022 Spot Bond					0.00000	100.92419				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	101.37533				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>
ING370 On 29/01/2019 Spot Bond					0.00000	99.87635				0.00	0	0
<b>Total ING370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING371 On 31/01/2020 Spot Bond					0.00000	100.41683				0.00	0	0
<b>Total ING371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond					0.00000	102.28085				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	101.09049				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	102.25324				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			10.90500	106.93063	10.90500	106.89927				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>
INLV05 On 22/03/2023 Spot Bond					0.00000	101.38135				0.00	0	0
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.60900	10.00000	106.58100				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	100.49216				0.00	0	0
<b>Total IPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond					0.00000	100.89111				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.24701			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	100.89629			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	101.27413			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	100.93519			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	100.83535			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	100.84425			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	100.85314			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	100.89442			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	100.92556			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	101.04563			0.00	0	0
<b>Total IPF22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPF23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF24 On 05/02/2023 Spot Bond					0.00000	101.90592			0.00	320,000,000	80,000,000
<b>Total IPF24 SPOT</b>									<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
<b>Total For IPF24</b>									<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
IPFC17 On 26/04/2018 Spot Bond					0.00000	101.83281			0.00	0	0
<b>Total IPFC17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			8.83000	105.45032	8.83000	105.42515			0.00	0	1,910,000,000
<b>Total IPL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,910,000,000</b>
<b>Total For IPL10</b>									<b>0.00</b>	<b>0</b>	<b>1,910,000,000</b>
IPL11 On 24/05/2022 Spot Bond					0.00000	101.46344			0.00	280,000,000	70,000,000
<b>Total IPL11 SPOT</b>									<b>0.00</b>	<b>280,000,000</b>	<b>70,000,000</b>
<b>Total For IPL11</b>									<b>0.00</b>	<b>280,000,000</b>	<b>70,000,000</b>
IPL8 On 10/10/2020 Spot Bond					0.00000	100.55666			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	101.83518			0.00	0	100,000,000
<b>Total IPL9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For IPL9</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.63579	2.75000	100.62819			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			5.67000	143.19734	5.67000	143.09081			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	101.88620			0.00	0	20,000,000
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
IV026 On 27/09/2019 Spot Bond					0.00000	99.97797			0.00	0	10,000,000
<b>Total IV026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IV026</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IV030 On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	118.56513			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	118.56513			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	101.22717			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	102.36545			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	102.83239			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			10.80500	106.40590	10.80500	106.37498			0.00	0	0
<b>Total IV034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV035 On 07/04/2022 Spot Bond					0.00000	105.79725			0.00	0	30,000,000
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
IV036 On 22/07/2021 Spot Bond					0.00000	100.02881			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	101.03985			0.00	0	0
<b>Total IV038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV039 On 31/01/2022 Spot Bond			4.81000	4.81000	4.81000	140.19934			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	102.93825			0.00	0	0
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV041 On 29/09/2021 Spot Bond			11.15500	103.12745	11.15500	103.09704			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	102.01826			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV043 On 21/11/2021 Spot Bond			11.04500	11.04500	11.04500	109.49946			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	99.82727			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			4.56000	141.46102	4.56000	141.42991			0.00	0	20,000,000
<b>Total IV045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For IV045</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
IV046 On 21/06/2022 Spot Bond					0.00000	101.03980			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			8.44000	99.88452	8.44000	99.86145			0.00	0	0
<b>Total IV08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond					0.00000	99.84647			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>
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			4.42000	159.10998	4.42000	159.07583			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
IVA723 On 26/04/2018 Spot Bond			7.20000	7.20000	7.20000	99.86211			0.00	0	0
<b>Total IVA723 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA723</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA724 On 03/05/2018 Spot Bond			7.20000	7.20000	7.20000	99.72460			0.00	0	0
<b>Total IVA724 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA724</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA726 On 17/05/2018 Spot Bond			7.30000	7.30000	7.30000	99.44312			0.00	0	0
<b>Total IVA726 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA726</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA727 On 24/05/2018 Spot Bond			7.30000	7.30000	7.30000	99.30487			0.00	0	0
<b>Total IVA727 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA727</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA728 On 31/05/2018 Spot Bond			7.30000	7.30000	7.30000	99.16700			0.00	0	0
<b>Total IVA728 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA728</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA729 On 07/06/2018 Spot Bond			7.30000	7.30000	7.30000	99.02951			0.00	0	0
<b>Total IVA729 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA729</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA731 On 14/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.87740			0.00	0	0
<b>Total IVA731 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA731</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA732 On 21/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.73885			0.00	0	0
<b>Total IVA732 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA732</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA733 On 27/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.62040			0.00	0	0
<b>Total IVA733 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA733</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA734 On 12/07/2018 Spot Bond			7.40000	7.40000	7.40000	98.32550			0.00	0	0
<b>Total IVA734 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA734</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA736 On 25/07/2018 Spot Bond			7.40000	7.40000	7.40000	98.03237		1,480,000,000,000.00	200,000,000	200,000,000	
<b>Total IVA736 SPOT</b>								<b>1,480,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</b>	
<b>Total For IVA736</b>								<b>1,480,000,000,000.00</b>	<b>200,000,000</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
IVC005 On 25/11/2020 Spot Bond			10.00000	106.60900	10.00000	106.58100			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	100.50149			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	100.49337			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	100.50471			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	97.81456			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			8.51000	103.40723	8.51000	103.38343			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	45.14691	100.00000	45.04589			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			8.67500	104.20155	8.67500	104.17711			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	101.56104			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>
IVC055 On 26/03/2020 Spot Bond					0.00000	100.77233			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	99.86486			0.00	0	0
<b>Total IVC060 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC060</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC061 On 01/07/2018 Spot Bond					0.00000	100.53455				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	101.99253				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	101.11677				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	100.55660				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	100.02338				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	101.94022				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	100.19741				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>
IVC092 On 24/11/2019 Spot Bond					0.00000	101.48655				0.00	0	0
<b>Total IVC092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC093 On 24/11/2018 Spot Bond					0.00000	101.42452				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			9.52500	107.95545	9.52500	107.92785				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	100.65500				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			7.91000	103.36498	7.91000	103.34282				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC102 On 31/01/2020 Spot Bond					0.00000	99.84853			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	100.66549			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	101.22361			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	101.09241			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	100.65849			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	99.85384			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	101.71491			0.00	0	0
<b>Total IVC109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC110 On 19/05/2021 Spot Bond			9.17500	105.78412	9.17500	105.75791			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	101.54072			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	101.37055			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	101.43494			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	101.09540			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC116 On 16/08/2020 Spot Bond					0.00000	101.78437				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	101.53568				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	100.52161				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	100.84408				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	100.48572				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	100.94498				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	99.86252				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>
IVC127 On 27/12/2018 Spot Bond					0.00000	100.69105				0.00	0	0
<b>Total IVC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC128 On 23/03/2019 Spot Bond					0.00000	100.77743				0.00	0	1,150,000,000
<b>Total IVC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,150,000,000</b>
<b>Total For IVC128</b>										<b>0.00</b>	<b>0</b>	<b>1,150,000,000</b>
IVC129 On 26/03/2019 Spot Bond					0.00000	100.69815				0.00	0	0
<b>Total IVC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC130 On 23/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00		30,000,000,000	30,000,000,000
<b>Total IVC130 SPOT</b>									<b>10,000,000,000,000.00</b>		<b>30,000,000,000</b>	<b>30,000,000,000</b>
<b>Total For IVC130</b>									<b>10,000,000,000,000.00</b>		<b>30,000,000,000</b>	<b>30,000,000,000</b>
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVF41U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF41U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVF47U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF47U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2019 Spot Bond					0.00000	99.84206			0.00	0	0
<b>Total JAS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	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	101.09698			0.00	0	0
<b>Total KAP002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP003 On 06/06/2019 Spot Bond					0.00000	101.26906				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	100.75588				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	100.65150				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			9.07500	103.36728	9.07500	103.34208				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	102.07515				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	101.44787				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	101.02153				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	101.38548				0.00	320,000,000	80,000,000
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</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	99.99984				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>
KSB009 On 05/08/2020 Spot Bond					0.00000	102.36399				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	100.30107				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			9.33000	125.74175	9.33000	125.71008			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	101.03814			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	99.93448			0.00	0	0
<b>Total LBK08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LBK08/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11 On 28/11/2019 Spot Bond			9.08500	104.69337	9.08500	104.66768			0.00	0	0
<b>Total LBK11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11/ On 28/11/2019 Spot Bond			9.62000	103.91611	9.62000	103.88915			0.00	0	0
<b>Total LBK11/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK12L On 25/02/2020 Spot Bond			9.71000	101.55735	9.71000	101.53076			0.00	0	0
<b>Total LBK12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK15 On 12/10/2021 Spot Bond					0.00000	100.32741			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	101.40921			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>
LBK17 On 22/03/2020 Spot Bond					0.00000	100.86205			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	103.31736			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>
LBK20 On 08/06/2022 Spot Bond			9.27000	106.97208	9.27000	106.94545			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK21 On 04/09/2018 Spot Bond					0.00000	101.15467				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	101.43986				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	101.32181				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			9.74000	103.00427	9.74000	102.97750				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>
LBK25 On 25/03/2019 Spot Bond					0.00000	100.76879				0.00	0	0
<b>Total LBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	100.80251				0.00	0	0
<b>Total LBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK27 On 23/03/2023 Spot Bond					0.00000	100.85942				0.00	0	0
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			8.78500	102.52703	8.78500	102.50268			6,905,010,000,000.00		786,000,000	776,500,000
<b>Total LGL04 SPOT</b>									<b>6,905,010,000,000.00</b>		<b>786,000,000</b>	<b>776,500,000</b>
<b>Total For LGL04</b>									<b>6,905,010,000,000.00</b>		<b>786,000,000</b>	<b>776,500,000</b>
LGL05 On 12/12/2021 Spot Bond					0.00000	102.40698				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			9.32000	103.71602	9.32000	103.69020				0.00	0	2,500,000,000
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	101.34443				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	102.60644				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL09 On 28/08/2024 Spot Bond					0.00000	102.42761			0.00	20,000,000	10,000,000
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LHC04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL17 On 14/11/2018 Spot Bond					0.00000	103.75379			0.00	0	0
<b>Total LHL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL18 On 14/11/2018 Spot Bond			9.74000	107.82730	9.74000	107.79898			0.00	0	0
<b>Total LHL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL19 On 14/11/2019 Spot Bond			13.08500	108.03658	13.08500	107.99876			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	102.53823			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>
LHL27 On 13/02/2021 Spot Bond					0.00000	102.25202			0.00	0	0
<b>Total LHL27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	102.51865			0.00	0	0
<b>Total LHL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LOM01 On 25/11/2019 Spot Bond					0.00000	104.42978			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	101.54717			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	102.31900			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	101.74291			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
MAQ0A On 31/08/2018 Spot Bond					0.00000	101.39972				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	101.44274				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>
MAQ0J On 28/02/2020 Spot Bond					0.00000	101.19005				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	101.15380				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>
MAQ11 On 09/11/2018 Spot Bond					0.00000	101.65992				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 10/12/2018 Spot Bond					0.00000	100.98867				0.00	0	0
<b>Total MAQ114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 31/01/2019 Spot Bond					0.00000	99.88013				0.00	0	0
<b>Total MAQ117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 09/05/2018 Spot Bond					0.00000	99.69540				0.00	0	0
<b>Total MAQ118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 16/07/2018 Spot Bond					0.00000	98.36967				0.00	0	0
<b>Total MAQ120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 25/07/2018 Spot Bond					0.00000	98.19537				0.00	0	0
<b>Total MAQ121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 17/08/2018 Spot Bond					0.00000	101.77877				0.00	0	80,000,000
<b>Total MBF046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For MBF046</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
MBF04 On 07/06/2019 Spot Bond					0.00000	101.63631				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04: On 14/03/2019 Spot Bond					0.00000	101.54429				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	101.71744				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	101.25150				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 27/03/2020 Spot Bond					0.00000	101.02708				0.00	0	20,000,000
<b>Total MBF055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For MBF055</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
MBF05: On 28/08/2018 Spot Bond					0.00000	101.22760				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>
MBF05: On 28/08/2020 Spot Bond					0.00000	101.73290				0.00	0	800,000,000
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
MBP03: On 12/09/2019 Spot Bond					0.00000	101.05291				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	100.29227				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	101.33429				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	99.83069				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>
MBP03: On 23/02/2021 Spot Bond					0.00000	101.39073				0.00	0	0
<b>Total MBP039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04 On 23/02/2023 Spot Bond					0.00000	101.41520			0.00	0	0
<b>Total MBP040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 13/04/2021 Spot Bond					0.00000	100.24476			0.00	0	0
<b>Total MBP041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP34 On 29/04/2018 Spot Bond					0.00000	99.87540			0.00	0	0
<b>Total MBP34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.14000	101.04123	8.14000	101.01921			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	101.17101	8.00000	101.14934			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			8.19000	100.89439	8.19000	100.87227			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	100.23376	8.91000	100.20990			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	102.65134			0.00	0	0
<b>Total MEFSA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond					0.00000	102.75225			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			8.16000	103.59894	8.16000	103.57607			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			8.93000	106.35309	8.93000	106.32743		1,071,600,000,000.00	120,000,000	30,000,000	
<b>Total MEFSB5 SPOT</b>								<b>1,071,600,000,000.00</b>	<b>120,000,000</b>	<b>30,000,000</b>	
<b>Total For MEFSB5</b>								<b>1,071,600,000,000.00</b>	<b>120,000,000</b>	<b>30,000,000</b>	
MFS1A On 20/12/2018 Spot Bond					0.00000	100.84950			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B On 20/09/2019 Spot Bond			8.88500	8.88500	8.88500	102.75252			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	100.19408			0.00	0	8,829,000
<b>Total MMF101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,829,000</b>
<b>Total For MMF101</b>									<b>0.00</b>	<b>0</b>	<b>8,829,000</b>
MMF20 On 15/12/2024 Spot Bond					0.00000	100.21034			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	100.26985			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	101.41947			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	100.85816			0.00	0	40,000,000
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
MMIG0 On 17/03/2021 Spot Bond			8.88500	8.88500	8.88500	103.97801		16,064,080,000,000.00	1,808,000,000	1,304,000,000	
<b>Total MMIG02 SPOT</b>								<b>16,064,080,000,000.00</b>	<b>1,808,000,000</b>	<b>1,304,000,000</b>	
<b>Total For MMIG02</b>								<b>16,064,080,000,000.00</b>	<b>1,808,000,000</b>	<b>1,304,000,000</b>	
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.52445		0.00	320,000,000	90,000,000	
<b>Total MMIG03 SPOT</b>								<b>0.00</b>	<b>320,000,000</b>	<b>90,000,000</b>	
<b>Total For MMIG03</b>								<b>0.00</b>	<b>320,000,000</b>	<b>90,000,000</b>	
MMIG0 On 12/08/2025 Spot Bond			10.79000	10.79000	10.79000	104.71376		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			9.62000	9.62000	9.62000	106.38694		0.00	0	1,060,000,000	
<b>Total MMIG05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,060,000,000</b>	
<b>Total For MMIG05</b>								<b>0.00</b>	<b>0</b>	<b>1,060,000,000</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.45878		0.00	0	120,000,000	
<b>Total MMIG06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>120,000,000</b>	
<b>Total For MMIG06</b>								<b>0.00</b>	<b>0</b>	<b>120,000,000</b>	
MTN06 On 13/07/2020 Spot Bond					0.00000	100.86788		0.00	0	1,000,000,000	
<b>Total MTN06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	
<b>Total For MTN06</b>								<b>0.00</b>	<b>0</b>	<b>1,000,000,000</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
MTN07 On 13/07/2022 Spot Bond					0.00000	100.79564			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	100.15707			0.00	0	600,000,000
<b>Total MTN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For MTN08</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		40,000,000,000,000.00		400,000,000	100,000,000
<b>Total MTN08U SPOT</b>								<b>10,000,000,000,000.00</b>		<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For MTN08U</b>								<b>10,000,000,000,000.00</b>		<b>400,000,000</b>	<b>100,000,000</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	100.86927			0.00	0	100,000,000
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</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	100.32714			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	101.58087			0.00	0	0
<b>Total MTNC19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MWA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MWA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR( On 22/11/2019 Spot Bond					0.00000	101.98378			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>
MWAR( On 22/02/2021 Spot Bond					0.00000	100.68429			0.00	0	0
<b>Total MWAR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR02</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N5D23 On 20/09/2019 Spot Bond					0.00000	100.97600				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	109.36117				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>
N6A19 On 20/12/2018 Spot Bond					0.00000	100.40139				0.00	0	0
<b>Total N6A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6B26 On 20/03/2020 Spot Bond					0.00000	100.42838				0.00	260,000,000	12,260,000,000
<b>Total N6B26 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>12,260,000,000</b>
<b>Total For N6B26</b>										<b>0.00</b>	<b>260,000,000</b>	<b>12,260,000,000</b>
N6C26 On 21/09/2020 Spot Bond					0.00000	100.43341				0.00	320,000,000	80,000,000
<b>Total N6C26 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
<b>Total For N6C26</b>										<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
N6D26 On 21/12/2020 Spot Bond					0.00000	100.43860				0.00	0	0
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6E26 On 22/03/2021 Spot Bond					0.00000	100.46494				0.00	0	0
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6F26 On 22/03/2021 Spot Bond					0.00000	100.55285				0.00	0	0
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6G26 On 22/03/2021 Spot Bond					0.00000	88.51920				0.00	0	0
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			9.12000	100.41736	9.12000	100.39263				0.00	0	0
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NAM02 On 29/06/2020 Spot Bond			8.50500	105.18788	8.50500	105.16381				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			9.07000	106.35518	9.07000	106.32911				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			9.79000	106.39697	9.79000	106.36888				0.00	0	0
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11/ On 28/11/2020 Spot Bond			8.11500	105.48129	8.11500	105.45811				0.00	0	1,320,000,000
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,320,000,000</b>
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	<b>1,320,000,000</b>
NBK12/ On 19/03/2021 Spot Bond			8.83000	102.30727	8.83000	102.28325				0.00	0	0
<b>Total NBK12A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.92591	9.38000	100.90077				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			8.87000	104.84653	8.87000	104.82181				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			8.30500	105.36571	8.30500	105.73825				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			8.85500	101.54384	8.85500	101.51954				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			8.99000	104.10591	8.99000	104.08062				0.00	0	900,000,000
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
NBK17/ On 22/04/2026 Spot Bond			9.23000	104.08771	9.23000	104.06205				0.00	0	1,230,000,000
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,230,000,000</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,230,000,000</b>
NBK18/ On 01/06/2020 Spot Bond			8.36000	105.37563	8.36000	105.35193				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK19/ On 01/06/2022 Spot Bond			9.00500	105.96101	9.00500	105.93538			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			9.13000	111.04419	9.13000	111.01696			0.00	0	20,000,000
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
NBK20I On 25/06/2021 Spot Bond					0.00000	99.20543			0.00	0	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21/ On 21/07/2027 Spot Bond			9.55000	109.26244	9.55000	109.23429			0.00	0	40,000,000
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NBK22/ On 19/11/2022 Spot Bond			9.21000	107.50218	9.21000	107.47544			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>
NBK23/ On 19/11/2025 Spot Bond			9.06000	113.38238	9.06000	113.35463			0.00	0	51,400,000
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>51,400,000</b>
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>	<b>51,400,000</b>
NBK23I On 12/02/2020 Spot Bond					0.00000	101.77779			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			9.39000	114.34214	9.39000	114.31316			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	101.71159			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			8.77000	8.77000	8.77000	109.21578			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	103.25114			0.00	0	40,000,000
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NBK26/ On 10/05/2023 Spot Bond			100.00000	16.98841	100.00000	16.95039			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK26I On 22/04/2026 Spot Bond					0.00000	102.29987			0.00	0	10,000,000
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NBK27I On 10/05/2026 Spot Bond			9.34000	115.18119	9.34000	115.15214			0.00	0	0
<b>Total NBK27A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK27A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27I On 01/06/2018 Spot Bond					0.00000	101.35554			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			9.12000	105.90116	9.12000	105.87508			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	101.54933			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			9.29000	109.28398	9.29000	109.25657			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	101.82269			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			8.91000	104.75612	8.91000	104.73090			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	102.81828			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	101.60518			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	101.37295			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	102.16354			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK34I On 10/05/2021 Spot Bond					0.00000	102.90899				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	104.00198				0.00	0	40,000,000
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	104.93268				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	102.14617				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	103.12374				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			7.74000	106.10115	7.74000	106.07925				0.00	0	110,000,000
<b>Total NBK3A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For NBK3A</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	41.75274	100.00000	41.66083				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			10.56500	10.56500	10.56500	51.99330				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	102.13150				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	101.80161				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	102.15426				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	101.99949				0.00	0	30,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</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
NBK44I On 15/02/2021 Spot Bond					0.00000	101.57847			0.00	1,000,000,000	1,000,000,000
<b>Total NBK44B SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For NBK44B</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	101.82164			0.00	0	0
<b>Total NBK45B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK45B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	101.66184			0.00	0	0
<b>Total NBK46B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK46B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK47I On 15/02/2028 Spot Bond					0.00000	101.70804			0.00	0	0
<b>Total NBK47B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK47B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond					0.00000	100.02913			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	100.92027			0.00	0	0
<b>Total NCLN82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			100.00000	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			9.73500	105.10287	9.73500	105.07572			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	100.91555			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			9.77000	104.17919	9.77000	104.15219			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	100.92027			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	100.92771			0.00	0	0
<b>Total NCLN90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.93714				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 20/09/2020 Spot Bond					0.00000	100.85267				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	100.35410				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>
<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>
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2018 Spot Bond					0.00000	100.33329				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	101.95397				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			8.64000	8.64000	8.64000	102.11357				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	101.39419				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2019 Spot Bond					0.00000	100.21197				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	100.21159				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	103.55971				0.00	0	10,000,000
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NED20 On 01/07/2020 Spot Bond			10.08500	105.83440	10.08500	105.80564				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	107.65142				0.00	0	40,000,000
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.26733				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	101.52904				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	104.89241				0.00	0	40,000,000
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	104.41981				0.00	0	40,000,000
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.72897				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>
NGL04 On 20/03/2023 Spot Bond					0.00000	101.04684				0.00	0	0
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1/ On 01/07/2022 Spot Bond					0.00000	100.72173				0.00	0	0
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NGLT1A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	106.60900	10.00000	106.58100			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	106.09709	13.50000	106.05882			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	101.39917			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>
NHM00 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	45,000,000,000
<b>Total NHM004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>45,000,000,000</b>
<b>Total For NHM004</b>									<b>0.00</b>	<b>0</b>	<b>45,000,000,000</b>
NILB11 On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	127.24341			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			3.43000	3.43000	3.43000	124.19642			0.00	0	0
<b>Total NILB13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB14 On 31/03/2028 Spot Bond			3.67000	3.67000	3.67000	169.59761			0.00	0	0
<b>Total NILB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			3.98000	165.18832	3.98000	165.15480			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			3.84000	82.98552	3.84000	106.28004			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			7.93500	105.19024	7.93500	105.16762		51,666,372,000,000.00		6,511,200,000	1,627,800,000
<b>Total NMP20N SPOT</b>								<b>51,666,372,000,000.00</b>		<b>6,511,200,000</b>	<b>1,627,800,000</b>
<b>Total For NMP20N</b>								<b>51,666,372,000,000.00</b>		<b>6,511,200,000</b>	<b>1,627,800,000</b>
NQ1A10 On 22/05/2020 Spot Bond			8.56500	8.56500	8.56500	105.30839			0.00	0	0
<b>Total NQ1A10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2018 Spot Bond					0.00000	101.40293				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2018 Spot Bond					0.00000	101.44423				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	101.46091				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	101.39615				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	101.48738				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	101.52711				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	101.39615				0.00	0	0
<b>Total NQ1A26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			8.76500	8.76500	8.76500	105.33459				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	101.43319				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	101.52389				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	101.42937				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			8.96500	8.96500	8.96500	105.36080				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2018 Spot Bond					0.00000	101.44598				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	101.59523				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	101.45810				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	101.76104				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	101.47919				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	101.67181				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			7.92000	107.37948	7.92000	107.35657				0.00	0	0
<b>Total NRA018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/10/2022 Spot Bond			8.80500	112.44176	8.80500	112.41500				0.00	0	0
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/05/2023 Spot Bond			3.32000	182.31451	3.32000	182.28064				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			10.49000	115.98943	10.49000	115.95686				0.00	0	6,240,000,000
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,240,000,000</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>6,240,000,000</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	16.97508	100.00000	16.93730				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>
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NSN96U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NSN96U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NSN97U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN97U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000
<b>Total NSN98U SPOT</b>									<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>
<b>Total For NSN98U</b>									<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>
NTC18 On 27/02/2019 Spot Bond					0.00000	101.64118				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	99.86512				0.00	0	20,000,000
<b>Total NTC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For NTC19</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
NTC20 On 27/07/2020 Spot Bond					0.00000	100.48322				0.00	0	0
<b>Total NTC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC21 On 24/03/2022 Spot Bond					0.00000	101.08690				0.00	160,000,000	40,000,000
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
NTC22 On 15/02/2021 Spot Bond					0.00000	101.64330				0.00	0	0
<b>Total NTC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	101.68035				0.00	0	0
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC24 On 29/03/2021 Spot Bond					0.00000	100.66661				0.00	0	0
<b>Total NTC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	101.56853				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	102.49970				0.00	0	0
<b>Total OML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML03 On 27/11/2019 Spot Bond			9.08500	104.04064	9.08500	104.01510				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	101.06075			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			9.33500	9.33500	9.33500	101.66271		4,419,189,000,000.00	473,400,000	2,046,700,000	
<b>Total OML05 SPOT</b>								<b>4,419,189,000,000.00</b>	<b>473,400,000</b>	<b>2,046,700,000</b>	
<b>Total For OML05</b>								<b>4,419,189,000,000.00</b>	<b>473,400,000</b>	<b>2,046,700,000</b>	
OML06 On 19/03/2022 Spot Bond			10.05000	101.87106	10.05000	101.84391		0.00	0	2,875,000,000	
<b>Total OML06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>2,875,000,000</b>	
<b>Total For OML06</b>								<b>0.00</b>	<b>0</b>	<b>2,875,000,000</b>	
OML07 On 19/03/2025 Spot Bond			10.84000	101.62714	10.84000	101.59799		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	102.21174		0.00	0	10,000,000	
<b>Total OML08 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>10,000,000</b>	
<b>Total For OML08</b>								<b>0.00</b>	<b>0</b>	<b>10,000,000</b>	
OML09 On 14/09/2022 Spot Bond			10.04000	104.21229	10.04000	104.18454		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			10.84000	103.81654	10.84000	103.78676		0.00	0	930,000,000	
<b>Total OML10 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>930,000,000</b>	
<b>Total For OML10</b>								<b>0.00</b>	<b>0</b>	<b>930,000,000</b>	
PBKJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total PBKJ1U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For PBKJ1U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
PBKS1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total PBKS1U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For PBKS1U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
PBKX1U On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total PBKX1U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For PBKX1U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
PBLS1U On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total PBLS1U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For PBLS1U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
PBLT1U On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total PBLT1U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUJ11 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	106.60900	10.00000	106.58100				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>
PMM36 On 04/05/2018 Spot Bond					0.00000	99.78862				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	101.09942				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	101.19283				0.00	0	0
<b>Total PMM39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM40 On 04/09/2018 Spot Bond					0.00000	101.19283				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	101.69706				0.00	0	45,000,000
<b>Total PMM41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>45,000,000</b>
<b>Total For PMM41</b>										<b>0.00</b>	<b>0</b>	<b>45,000,000</b>
PMM42 On 28/05/2018 Spot Bond					0.00000	101.23618				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>
PMM43 On 28/02/2019 Spot Bond					0.00000	101.14990				0.00	0	0
<b>Total PMM43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00; On 31/12/2018 Spot Bond					0.00000	98.96206				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	97.74769				0.00	0	0
<b>Total PPC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For PPC003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	101.43981			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	101.50836			0.00	336,000,000	84,000,000
<b>Total PRE2A2 SPOT</b>									<b>0.00</b>	<b>336,000,000</b>	<b>84,000,000</b>
<b>Total For PRE2A2</b>									<b>0.00</b>	<b>336,000,000</b>	<b>84,000,000</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	101.56833			0.00	0	0
<b>Total PRE2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2B On 20/02/2022 Spot Bond					0.00000	101.68821			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	101.70533			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	101.72245			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			8.02500	118.81742	7.99000	119.02862			583,357,753,825,000.00	2,564,904,393,000	1,571,756,377,500
<b>Total R186 SPOT</b>									<b>13,357,753,825,000.00</b>	<b>564,904,393,000</b>	<b>571,756,377,500</b>
<b>Total For R186</b>									<b>13,357,753,825,000.00</b>	<b>564,904,393,000</b>	<b>571,756,377,500</b>
R197 On 07/12/2023 Spot Bond			2.15000	305.18468	2.12000	305.58103			3,488,323,400,000.00	1,622,476,000	46,746,275,000
<b>Total R197 SPOT</b>									<b>3,488,323,400,000.00</b>	<b>1,622,476,000</b>	<b>46,746,275,000</b>
<b>Total For R197</b>									<b>3,488,323,400,000.00</b>	<b>1,622,476,000</b>	<b>46,746,275,000</b>
R202 On 07/12/2033 Spot Bond			2.60000	242.08514	2.52000	244.40297			175,231,944,680,000.00	67,396,901,800	200,049,628,900
<b>Total R202 SPOT</b>									<b>175,231,944,680,000.00</b>	<b>67,396,901,800</b>	<b>200,049,628,900</b>
<b>Total For R202</b>									<b>175,231,944,680,000.00</b>	<b>67,396,901,800</b>	<b>200,049,628,900</b>
R203 On 28/02/2023 Spot Bond			7.50500	102.14475	7.47000	102.26546			250,316,047,706,000.00	166,597,741,200	627,991,141,200
<b>Total R203 SPOT</b>									<b>250,316,047,706,000.00</b>	<b>166,597,741,200</b>	<b>627,991,141,200</b>
<b>Total For R203</b>									<b>250,316,047,706,000.00</b>	<b>166,597,741,200</b>	<b>627,991,141,200</b>
R2030 On 31/01/2030 Spot Bond			8.38000	99.02713	8.38000	99.00468			445,431,175,316,000.00	53,154,078,200	449,734,600,000
<b>Total R2030 SPOT</b>									<b>445,431,175,316,000.00</b>	<b>53,154,078,200</b>	<b>449,734,600,000</b>
<b>Total For R2030</b>									<b>445,431,175,316,000.00</b>	<b>53,154,078,200</b>	<b>449,734,600,000</b>
R2032 On 31/03/2032 Spot Bond			8.55500	98.09798	8.55500	98.07553			764,253,119,898,000.00	673,787,623,600	515,333,246,400
<b>Total R2032 SPOT</b>									<b>764,253,119,898,000.00</b>	<b>673,787,623,600</b>	<b>515,333,246,400</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R2032</b>									<b>34,253,119,898,000.00</b>	<b>673,787,623,600</b>	<b>515,333,246,400</b>
R2035 On 28/02/2035 Spot Bond			8.70000	102.86301	8.70000	102.83922			253,649,731,300,000.00	259,040,199,000	481,736,077,200
<b>Total R2035 SPOT</b>									<b>33,649,731,300,000.00</b>	<b>259,040,199,000</b>	<b>481,736,077,200</b>
<b>Total For R2035</b>									<b>33,649,731,300,000.00</b>	<b>259,040,199,000</b>	<b>481,736,077,200</b>
R2037 On 31/01/2037 Spot Bond			8.80000	99.21771	8.80000	99.19411			903,058,504,480,000.00	102,620,284,600	402,965,902,300
<b>Total R2037 SPOT</b>									<b>3,058,504,480,000.00</b>	<b>102,620,284,600</b>	<b>402,965,902,300</b>
<b>Total For R2037</b>									<b>3,058,504,480,000.00</b>	<b>102,620,284,600</b>	<b>402,965,902,300</b>
R204 On 21/12/2018 Spot Bond			6.75500	103.51961	6.74000	103.51033			27,868,428,000.00	4,125,600	49,060,436,500
<b>Total R204 SPOT</b>									<b>27,868,428,000.00</b>	<b>4,125,600</b>	<b>49,060,436,500</b>
<b>Total For R204</b>									<b>27,868,428,000.00</b>	<b>4,125,600</b>	<b>49,060,436,500</b>
R2040 On 31/01/2040 Spot Bond			8.86500	103.35650	8.86500	103.33175			028,951,601,669,000.00	116,068,990,600	616,082,929,000
<b>Total R2040 SPOT</b>									<b>28,951,601,669,000.00</b>	<b>116,068,990,600</b>	<b>616,082,929,000</b>
<b>Total For R2040</b>									<b>28,951,601,669,000.00</b>	<b>116,068,990,600</b>	<b>616,082,929,000</b>
R2044 On 31/01/2044 Spot Bond			8.91000	100.40093	8.91000	100.37676			634,772,721,328,000.00	295,709,620,800	712,850,571,700
<b>Total R2044 SPOT</b>									<b>3,477,721,328,000.00</b>	<b>295,709,620,800</b>	<b>712,850,571,700</b>
<b>Total For R2044</b>									<b>3,477,721,328,000.00</b>	<b>295,709,620,800</b>	<b>712,850,571,700</b>
R2048 On 28/02/2048 Spot Bond			8.88500	99.90548	8.88500	99.88188			307,090,089,754,000.00	1,610,252,120,400	1,669,515,616,700
<b>Total R2048 SPOT</b>									<b>17,090,089,754,000.00</b>	<b>610,252,120,400</b>	<b>669,515,616,700</b>
<b>Total For R2048</b>									<b>17,090,089,754,000.00</b>	<b>610,252,120,400</b>	<b>669,515,616,700</b>
R207 On 15/01/2020 Spot Bond			6.92500	102.50715	6.88500	102.55227			294,585,303,935,000.00	186,943,726,200	236,483,306,500
<b>Total R207 SPOT</b>									<b>3,458,530,935,000.00</b>	<b>186,943,726,200</b>	<b>236,483,306,500</b>
<b>Total For R207</b>									<b>3,458,530,935,000.00</b>	<b>186,943,726,200</b>	<b>236,483,306,500</b>
R208 On 31/03/2021 Spot Bond			7.14500	99.42575	7.10500	99.51035			338,772,537,709,500.00	47,413,931,100	244,303,603,000
<b>Total R208 SPOT</b>									<b>3,877,537,709,500.00</b>	<b>47,413,931,100</b>	<b>244,303,603,000</b>
<b>Total For R208</b>									<b>3,877,537,709,500.00</b>	<b>47,413,931,100</b>	<b>244,303,603,000</b>
R209 On 31/03/2036 Spot Bond			8.77000	77.85033	8.73000	78.13062			459,885,187,640,000.00	964,639,132,000	771,200,176,000
<b>Total R209 SPOT</b>									<b>3,988,518,640,000.00</b>	<b>964,639,132,000</b>	<b>771,200,176,000</b>
<b>Total For R209</b>									<b>3,988,518,640,000.00</b>	<b>964,639,132,000</b>	<b>771,200,176,000</b>
R210 On 31/03/2028 Spot Bond			2.50000	187.67059	2.42000	188.95136			17,333,100,750,000.00	6,933,240,300	78,153,138,600
<b>Total R210 SPOT</b>									<b>17,333,100,750,000.00</b>	<b>6,933,240,300</b>	<b>78,153,138,600</b>
<b>Total For R210</b>									<b>17,333,100,750,000.00</b>	<b>6,933,240,300</b>	<b>78,153,138,600</b>
R212 On 31/01/2022 Spot Bond			2.06000	154.48329	2.06000	154.45982			221,779,621,012,000.00	107,660,010,200	215,457,637,100
<b>Total R212 SPOT</b>									<b>21,779,621,012,000.00</b>	<b>107,660,010,200</b>	<b>215,457,637,100</b>
<b>Total For R212</b>									<b>21,779,621,012,000.00</b>	<b>107,660,010,200</b>	<b>215,457,637,100</b>
R213 On 28/02/2031 Spot Bond			8.49500	89.49449	8.46000	89.72380			212,963,273,653,000.00	25,069,249,400	491,187,938,600
<b>Total R213 SPOT</b>									<b>2,963,273,653,000.00</b>	<b>25,069,249,400</b>	<b>491,187,938,600</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R213</b>									<b>12,963,273,653,000.00</b>	<b>25,069,249,400</b>	<b>491,187,938,600</b>
R214 On 28/02/2041 Spot Bond			8.85000	78.09209	8.85000	78.07371			571,648,105,025,000.00	177,587,356,500	730,604,987,100
<b>Total R214 SPOT</b>									<b>*1,648,105,025,000.00</b>	<b>177,587,356,500</b>	<b>730,604,987,100</b>
<b>Total For R214</b>									<b>*1,648,105,025,000.00</b>	<b>177,587,356,500</b>	<b>730,604,987,100</b>
RCG01 On 24/10/2019 Spot Bond					0.00000	100.34976			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>
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			40,000,000,000,000.00	400,000,000	100,000,000
<b>Total RDF05U SPOT</b>									<b>10,000,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For RDF05U</b>									<b>10,000,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.32207			0.00	0	10,000,000
<b>Total RDFB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For RDFB05</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.64992			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	100.76175			0.00	0	0
<b>Total RDFB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.58118			0.00	0	0
<b>Total RDFB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.34059				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	101.13724				0.00	0	0
<b>Total RDFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.72869				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	101.37987				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>
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.04711				0.00	0	0
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.07030				0.00	320,000,000	80,000,000
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>320,000,000</b>	<b>80,000,000</b>
RDFC3 On 04/06/2018 Spot Bond					0.00000	101.15217				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	99.87877				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 05/10/2018 Spot Bond					0.00000	100.41491				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>
RDFC4 On 23/09/2018 Spot Bond					0.00000	100.71502				0.00	0	0
<b>Total RDFC42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB01 On 21/05/2018 Spot Bond					0.00000	101.56011				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.57807				0.00	0	0
<b>Total REB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 17/05/2018 Spot Bond					0.00000	101.44038				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 05/04/2019 Spot Bond					0.00000	100.62816				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	100.75739				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	100.61992				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	100.69598				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	101.28158				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	101.99935				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	101.69347				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>
RED60 On 09/03/2022 Spot Bond					0.00000	100.60955				0.00	0	0
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60: On 09/03/2022 Spot Bond					0.00000	100.76360				0.00	0	0
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond					0.00000	101.05529				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	101.72360				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	101.44077				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	100.31417				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	100.02564				0.00	360,000,000	90,000,000
<b>Total RES38 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>90,000,000</b>
<b>Total For RES38</b>										<b>0.00</b>	<b>360,000,000</b>	<b>90,000,000</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	100.26155				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	101.35707				0.00	0	0
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES42U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For RES42U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RMB10 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RMB106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMB106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			8.62500	103.58530	8.62500	103.56141		3,308,550,000,000.00		383,600,000	95,900,000
<b>Total RW21 SPOT</b>								<b>3,308,550,000,000.00</b>		<b>383,600,000</b>	<b>95,900,000</b>
<b>Total For RW21</b>								<b>3,308,550,000,000.00</b>		<b>383,600,000</b>	<b>95,900,000</b>
RW23 On 10/12/2023 Spot Bond			9.15000	105.08916	9.15000	105.06334		38,430,000,000,000.00		4,200,000,000	1,050,000,000
<b>Total RW23 SPOT</b>								<b>38,430,000,000,000.00</b>		<b>4,200,000,000</b>	<b>1,050,000,000</b>
<b>Total For RW23</b>								<b>38,430,000,000,000.00</b>		<b>4,200,000,000</b>	<b>1,050,000,000</b>
RW28 On 10/12/2028 Spot Bond			10.17000	104.28418	10.17000	104.25576		0.00		0	40,000,000
<b>Total RW28 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>40,000,000</b>
<b>Total For RW28</b>								<b>0.00</b>		<b>0</b>	<b>40,000,000</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.60900	10.00000	106.58100		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>
SBK17 On 30/07/2019 Spot Bond					0.00000	100.57255		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	101.54565		0.00	262,800,000		65,700,000
<b>Total SBK18 SPOT</b>								<b>0.00</b>	<b>262,800,000</b>		<b>65,700,000</b>
<b>Total For SBK18</b>								<b>0.00</b>	<b>262,800,000</b>		<b>65,700,000</b>
SBK19 On 24/10/2019 Spot Bond					0.00000	99.99994		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	103.95645		0.00		0	20,000,000
<b>Total SBK20 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>20,000,000</b>
<b>Total For SBK20</b>								<b>0.00</b>		<b>0</b>	<b>20,000,000</b>
SBK21 On 28/01/2020 Spot Bond					0.00000	100.48333		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	103.90037		0.00		0	20,000,000
<b>Total SBK22 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>20,000,000</b>
<b>Total For SBK22</b>								<b>0.00</b>		<b>0</b>	<b>20,000,000</b>
SBK23 On 28/05/2022 Spot Bond			10.27000	108.92709	10.27000	108.89696		410,800,000,000.00		40,000,000	2,070,000,000
<b>Total SBK23 SPOT</b>								<b>410,800,000,000.00</b>		<b>40,000,000</b>	<b>2,070,000,000</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 SBK23</b>										<b>410,800,000,000.00</b>	<b>40,000,000</b>	<b>2,070,000,000</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	101.36123				0.00	0	0
<b>Total SBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	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	103.55049				0.00	0	10,000,000
<b>Total SBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBK25</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBK26 On 25/04/2021 Spot Bond			9.90500	105.96030	9.90500	105.93216				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>
SBS16 On 22/09/2018 Spot Bond					0.00000	101.06320				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	102.14104				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			8.33000	108.46865	8.33000	108.44433				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			9.15500	109.48131	9.15500	109.45424				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	104.56696				0.00	0	10,000,000
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBS24 On 24/05/2019 Spot Bond					0.00000	102.03678				0.00	0	0
<b>Total SBS24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			7.75000	104.85247	7.75000	104.83045				0.00	0	77,700,000
<b>Total SBS25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>77,700,000</b>
<b>Total For SBS25</b>										<b>0.00</b>	<b>0</b>	<b>77,700,000</b>
SBS27 On 20/02/2024 Spot Bond			8.72000	108.09936	8.72000	108.07388				0.00	0	59,000,000
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>59,000,000</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 SBS27</b>									<b>0.00</b>	<b>0</b>	<b>59,000,000</b>
SBS29 On 12/06/2019 Spot Bond			7.73500	104.19929	7.73500	104.17757			0.00	0	110,000,000
<b>Total SBS29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For SBS29</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
SBS3 On 25/05/2026 Spot Bond			9.28500	97.33315	9.28500	97.30874			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	101.04944			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			9.37000	106.09007	9.37000	106.06338			0.00	0	0
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS33 On 19/09/2019 Spot Bond					0.00000	100.87692			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			9.28500	104.86418	9.28500	104.83831			0.00	0	1,500,000,000
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SBS36 On 29/01/2020 Spot Bond					0.00000	100.19871			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			7.86000	102.06134	7.86000	102.03960			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			9.04500	102.35843	9.04500	102.33342			0.00	0	10,000,000
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBS39 On 29/01/2030 Spot Bond			9.76500	101.89823	9.76500	101.87139			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			8.32000	104.63935	8.32000	104.61579		121,538,560,000,000.00	14,608,000,000	8,572,000,000	
<b>Total SBS4 SPOT</b>								<b>121,538,560,000,000.00</b>	<b>14,608,000,000</b>	<b>8,572,000,000</b>	
<b>Total For SBS4</b>								<b>121,538,560,000,000.00</b>	<b>14,608,000,000</b>	<b>8,572,000,000</b>	
SBS40 On 12/11/2020 Spot Bond					0.00000	102.57389			0.00	0	0
<b>Total SBS40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBS40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS41 On 12/11/2022 Spot Bond			8.52000	109.92250	8.52000	109.89717			0.00	0	1,771,700,000
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,771,700,000</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	<b>1,771,700,000</b>
SBS42 On 12/11/2025 Spot Bond			9.05500	113.34266	9.05500	113.31493		362,200,000,000.00		40,000,000	20,000,000
<b>Total SBS42 SPOT</b>								<b>362,200,000,000.00</b>		<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For SBS42</b>								<b>362,200,000,000.00</b>		<b>40,000,000</b>	<b>20,000,000</b>
SBS43 On 12/11/2027 Spot Bond			9.35500	114.00929	9.35500	113.98050		0.00		0	0
<b>Total SBS43 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SBS43</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SBS44 On 15/02/2019 Spot Bond					0.00000	101.88903		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	102.73676		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			8.55000	110.14481	8.55000	110.11933		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	103.34988		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	100.40701		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	100.02984		0.00		0	0
<b>Total SBS49 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SBS49</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
SBS50 On 31/01/2022 Spot Bond			8.63000	104.77565	8.63000	104.75120		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			9.03000	9.03000	9.03000	105.50886		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	100.42904		0.00		0	20,000,000
<b>Total SBS52 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>20,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	99.24700				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	101.03545				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	101.85501				0.00	808,000,000	592,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>808,000,000</b>	<b>592,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>808,000,000</b>	<b>592,000,000</b>
SBS56 On 12/06/2022 Spot Bond			8.43500	8.43500	8.43500	105.01869				11,054,911,000,000.00	1,310,600,000	655,300,000
<b>Total SBS56 SPOT</b>										<b>11,054,911,000,000.00</b>	<b>1,310,600,000</b>	<b>655,300,000</b>
<b>Total For SBS56</b>										<b>11,054,911,000,000.00</b>	<b>1,310,600,000</b>	<b>655,300,000</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	102.08054				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	101.97630				0.00	0	0
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	100.33581				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>
SBS60 On 18/01/2023 Spot Bond					0.00000	100.13842				0.00	0	0
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			3.13000	291.12247	3.13000	291.06988				0.00	0	20,000,000
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SBSI14 On 07/12/2033 Spot Bond			3.92000	3.92000	3.92000	206.85227				0.00	0	0
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT101 On 31/03/2022 Spot Bond					0.00000	101.81557				0.00	0	99,000,000
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>99,000,000</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>99,000,000</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	100.87424				0.00	0	0
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	102.05908				0.00	0	0
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	100.47560				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	100.47572				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	100.40725				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>
SHS11U On 25/11/2020 Spot Bond			10.00000	106.60900	10.00000	106.58100				0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI3 On 15/08/2018 Spot Bond			7.88500	101.88489	7.88500	101.86340				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	102.90696				0.00	400,000,000	100,000,000
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.67686				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	101.72297				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	101.63402				0.00	0	160,000,000
<b>Total SLRA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
<b>Total For SLRA3</b>										<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.68040				0.00	0	0
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SLRA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.75098			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	101.76926			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	101.77289			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	101.78225			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	101.90103			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	101.93956			0.00	0	0
<b>Total SLRC2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.85248			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	101.89332			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	101.99801			0.00	0	0
<b>Total SNT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SNT03 On 12/04/2023 Spot Bond			10.02000	10.02000	10.02000	107.09600			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	101.27477			0.00	0	0
<b>Total SNT04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.23457			0.00	0	0
<b>Total SPDA10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.49354				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	101.52213				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	101.48517				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	101.66890				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	101.53125				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	101.51555				0.00	400,000,000	100,000,000
<b>Total SPDA9 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For SPDA9</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
SPG00 On 09/09/2019 Spot Bond					0.00000	101.22835				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	99.85832				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>
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS039U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS039U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			8.70500	99.04633	8.70500	99.02328		21,762,500,000,000.00		2,500,000,000	2,979,670,000	
<b>Total SSA06 SPOT</b>								<b>21,762,500,000,000.00</b>		<b>2,500,000,000</b>	<b>2,979,670,000</b>	
<b>Total For SSA06</b>								<b>21,762,500,000,000.00</b>		<b>2,500,000,000</b>	<b>2,979,670,000</b>	
SSN00 On 31/03/2021 Spot Bond			8.67500	95.56213	8.67500	95.53996				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			8.67500	95.56213	8.67500	95.53996				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 31/01/2025 Spot Bond			3.59500	3.59500	3.59500	122.93212				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			9.49000	109.45268	9.49000	109.42480				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 28/02/2031 Spot Bond			10.33000	77.64830	10.33000	77.62705				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	100.02210				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	100.18162				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	100.77236				0.00	0	0
<b>Total SSN027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 07/12/2023 Spot Bond					0.00000	101.40144				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	100.92155				0.00	0	0
<b>Total SSN033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03 On 02/06/2020 Spot Bond					0.00000	101.36218				0.00	80,000,000	20,000,000
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>20,000,000</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>80,000,000</b>	<b>20,000,000</b>
SSN03 On 17/11/2020 Spot Bond					0.00000	101.62624				0.00	240,000,000	60,000,000
<b>Total SSN035 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
<b>Total For SSN035</b>										<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
SSN03 On 01/06/2021 Spot Bond					0.00000	101.46310				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	102.29374				0.00	0	0
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond					0.00000	100.26450				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			8.87000	104.25455	8.87000	104.22982				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 31/01/2038 Spot Bond			3.97000	104.24304	3.97000	104.22178				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	100.09483				0.00	0	20,000,000
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SSN04: On 30/04/2027 Spot Bond					0.00000	99.84482				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	100.32568				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	106.90960				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	100.98190				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			3.15000	3.15000	3.15000	290.79099				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	104.54348				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	99.95857				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			7.15700	102.73949	7.15700	102.71964				0.00	0	0
<b>Total SSN053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 26/10/2022 Spot Bond					0.00000	99.95529				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	99.79888				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>
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 19/01/2023 Spot Bond					0.00000	100.01912				0.00	0	0
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 05/10/2022 Spot Bond			8.40000	100.30226	8.40000	100.42807				0.00	0	0
<b>Total SSN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 05/10/2022 Spot Bond					0.00000	100.41639				0.00	0	0
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00		16,000,000,000	8,000,000,000	
<b>Total SSN061 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>16,000,000,000</b>	<b>8,000,000,000</b>	
<b>Total For SSN061</b>								<b>10,000,000,000,000.00</b>		<b>16,000,000,000</b>	<b>8,000,000,000</b>	
SSN06: On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		919,300,000,000,000.00		9,193,000,000	5,000,000,000	
<b>Total SSN062 SPOT</b>								<b>19,300,000,000,000.00</b>		<b>9,193,000,000</b>	<b>5,000,000,000</b>	
<b>Total For SSN062</b>								<b>19,300,000,000,000.00</b>		<b>9,193,000,000</b>	<b>5,000,000,000</b>	
SSN06: On 31/01/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000,000.00		4,000,000,000	2,000,000,000	
<b>Total SSN063 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>4,000,000,000</b>	<b>2,000,000,000</b>	
<b>Total For SSN063</b>								<b>10,000,000,000,000.00</b>		<b>4,000,000,000</b>	<b>2,000,000,000</b>	
SZ25 On 30/09/2025 Spot Bond			9.01000	100.54979	9.01000	100.52558			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	101.47674				0.00	0	0
<b>Total T12A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A11 On 21/08/2019 Spot Bond					0.00000	101.90915				0.00	0	0
<b>Total T12A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For T12A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A12 On 21/08/2019 Spot Bond			8.53500	102.15856	8.53500	102.13497				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>
T13A1C On 21/08/2018 Spot Bond					0.00000	101.70213				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	101.55136				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			8.43500	105.92586	8.43500	105.90168				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	101.43062				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	101.51172				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	101.54802				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			8.53500	105.44411	8.53500	105.41978				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	101.51050				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	101.31255				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>
T13A2C On 21/08/2020 Spot Bond			8.48500	104.27172	8.48500	104.24779				0.00	0	0
<b>Total T13A20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A1C On 21/11/2019 Spot Bond					0.00000	101.50200				0.00	0	0
<b>Total T14A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For T14A10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T14A11 On 21/11/2021 Spot Bond					0.00000	101.53556			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			8.55000	105.71983	8.55000	105.69538		1,710,000,000,000.00	200,000,000	50,000,000	
<b>Total T14A12 SPOT</b>								<b>1,710,000,000,000.00</b>	<b>200,000,000</b>	<b>50,000,000</b>	
<b>Total For T14A12</b>								<b>1,710,000,000,000.00</b>	<b>200,000,000</b>	<b>50,000,000</b>	
T15OM On 21/11/2018 Spot Bond					0.00000	101.37543			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	101.36390			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	100.66260			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	100.52171			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	100.42048			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	101.89396			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	100.28275			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	99.86820			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	100.84857			0.00	0	0
<b>Total TFS144 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TFS144</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.87301			0.00	0	0
<b>Total TFS145 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 25/04/2018 Spot Bond					0.00000	99.97923				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	100.26635				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	100.27344				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	99.87518				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	101.49252				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	101.27497				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	100.13845				0.00	579,172,200	193,057,400
<b>Total TH11A2 SPOT</b>										<b>0.00</b>	<b>579,172,200</b>	<b>193,057,400</b>
<b>Total For TH11A2</b>										<b>0.00</b>	<b>579,172,200</b>	<b>193,057,400</b>
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.30951	8.73000	102.28552				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	100.23350				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			8.24000	8.24000	8.24000	102.14003				0.00	0	0
<b>Total TH11A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A8 On 18/07/2018 Spot Bond					0.00000	100.18089				0.00	376,461,900	4,125,487,300
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>376,461,900</b>	<b>4,125,487,300</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH11A8</b>										<b>0.00</b>	<b>376,461,900</b>	<b>4,125,487,300</b>
TH11B1 On 18/07/2018 Spot Bond					0.00000	100.20277				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2018 Spot Bond					0.00000	100.14393				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2018 Spot Bond					0.00000	100.14328				0.00	0	0
<b>Total TH11B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1 On 18/07/2018 Spot Bond					0.00000	100.15987				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2 On 18/07/2018 Spot Bond					0.00000	100.15923				0.00	0	0
<b>Total TH11C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3 On 18/07/2018 Spot Bond					0.00000	100.15359				0.00	0	0
<b>Total TH11C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1 On 18/07/2018 Spot Bond					0.00000	100.20989				0.00	0	0
<b>Total TH11D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2 On 18/07/2018 Spot Bond					0.00000	100.21053				0.00	0	0
<b>Total TH11D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D3 On 18/07/2018 Spot Bond					0.00000	100.20733				0.00	0	0
<b>Total TH11D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A1 On 21/08/2019 Spot Bond					0.00000	101.45986				0.00	0	0
<b>Total TH12A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.50205				0.00	0	0
<b>Total TH12A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A3 On 21/08/2019 Spot Bond			8.48500	8.48500	8.48500	102.39310				0.00	0	0
<b>Total TH12A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH12A3</b>										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.47674				0.00	0	0
<b>Total TH12A4 SPOT</b>										0.00	0	0
<b>Total For TH12A4</b>										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.53580				0.00	0	0
<b>Total TH12A5 SPOT</b>										0.00	0	0
<b>Total For TH12A5</b>										0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.39500	101.64480	8.39500	101.62171				0.00	0	0
<b>Total TH12A6 SPOT</b>										0.00	0	0
<b>Total For TH12A6</b>										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.46830				0.00	0	0
<b>Total TH12A7 SPOT</b>										0.00	0	0
<b>Total For TH12A7</b>										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.53580				0.00	0	0
<b>Total TH12A8 SPOT</b>										0.00	0	0
<b>Total For TH12A8</b>										0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.50500	101.18689	8.50500	101.16361				0.00	0	0
<b>Total TH12A9 SPOT</b>										0.00	0	0
<b>Total For TH12A9</b>										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.61171				0.00	0	0
<b>Total TH12B1 SPOT</b>										0.00	0	0
<b>Total For TH12B1</b>										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.61171				0.00	0	0
<b>Total TH12B2 SPOT</b>										0.00	0	0
<b>Total For TH12B2</b>										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.61171				0.00	0	0
<b>Total TH12B3 SPOT</b>										0.00	0	0
<b>Total For TH12B3</b>										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.61171				0.00	0	0
<b>Total TH12B4 SPOT</b>										0.00	0	0
<b>Total For TH12B4</b>										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	102.73662				0.00	0	0
<b>Total TH12C1 SPOT</b>										0.00	0	0
<b>Total For TH12C1</b>										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	102.73662				0.00	0	0
<b>Total TH12C2 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 TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond					0.00000	101.74661				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	101.74492				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	102.29383				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	102.28182				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	102.36590				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	102.28374				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	101.43792				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	101.47506				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	101.85020				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			8.63500	103.01576	8.63500	102.99170				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	101.43961				0.00	0	0
<b>Total TH13A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2018 Spot Bond					0.00000	101.60449				0.00	0	0
<b>Total TH13A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH13A6</b>										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.06447				0.00	0	0
<b>Total TH13A7 SPOT</b>										0.00	0	0
<b>Total For TH13A7</b>										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.52500	103.94082	8.52500	103.91685				0.00	0	60,000,000
<b>Total TH13A8 SPOT</b>										0.00	0	60,000,000
<b>Total For TH13A8</b>										0.00	0	60,000,000
TH13A: On 21/08/2018 Spot Bond					0.00000	101.53127				0.00	0	0
<b>Total TH13A9 SPOT</b>										0.00	0	0
<b>Total For TH13A9</b>										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.61160				0.00	0	0
<b>Total TH13B1 SPOT</b>										0.00	0	0
<b>Total For TH13B1</b>										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.61329				0.00	0	0
<b>Total TH13B2 SPOT</b>										0.00	0	0
<b>Total For TH13B2</b>										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.64017				0.00	0	0
<b>Total TH13B3 SPOT</b>										0.00	0	0
<b>Total For TH13B3</b>										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.60667				0.00	0	0
<b>Total TH13B4 SPOT</b>										0.00	0	0
<b>Total For TH13B4</b>										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.60655				0.00	0	0
<b>Total TH13B5 SPOT</b>										0.00	0	0
<b>Total For TH13B5</b>										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.72961				0.00	0	0
<b>Total TH13C1 SPOT</b>										0.00	0	0
<b>Total For TH13C1</b>										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.74309				0.00	0	0
<b>Total TH13C2 SPOT</b>										0.00	0	0
<b>Total For TH13C2</b>										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.72388				0.00	0	0
<b>Total TH13C3 SPOT</b>										0.00	0	0
<b>Total For TH13C3</b>										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.75735				0.00	0	0
<b>Total TH13C4 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 TH13C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	101.82228			0.00	0	0
<b>Total TH13C5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	102.28507			0.00	0	0
<b>Total TH13D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	102.28507			0.00	0	0
<b>Total TH13D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	102.30814			0.00	0	0
<b>Total TH13D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	102.28317			0.00	0	0
<b>Total TH13D4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	102.31869			0.00	0	0
<b>Total TH13D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2019 Spot Bond					0.00000	102.02452			0.00	0	0
<b>Total TH14A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond					0.00000	101.55916			0.00	0	0
<b>Total TH14A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond			8.64500	108.69526	8.64500	108.66985		2,074,800,000,000.00	240,000,000	60,000,000	
<b>Total TH14A4 SPOT</b>								<b>2,074,800,000,000.00</b>	<b>240,000,000</b>	<b>60,000,000</b>	
<b>Total For TH14A4</b>								<b>2,074,800,000,000.00</b>	<b>240,000,000</b>	<b>60,000,000</b>	
TH14A: On 21/11/2019 Spot Bond					0.00000	101.94264		0.00	0	0	
<b>Total TH14A6 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TH14A6</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TH14A: On 21/11/2021 Spot Bond					0.00000	102.49795		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			8.59500	103.38151	8.59500	106.24709		0.00	0	0	
<b>Total TH14A8 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B On 21/11/2021 Spot Bond					0.00000	101.66196				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	101.61141				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	101.59119				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	101.74619				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	101.71250				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	101.69229				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	102.25085				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	102.21557				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	102.16683				0.00	0	0
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2020 Spot Bond					0.00000	101.48493				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	101.51877				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	101.91341				0.00	0	0
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B On 21/11/2022 Spot Bond					0.00000	101.55587				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	101.63510				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	102.12502				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	100.72178				0.00	2,000,000,000	500,000,000
<b>Total TH9A12 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
<b>Total For TH9A12</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
THE9B On 18/07/2019 Spot Bond					0.00000	100.14972				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	101.90445				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	100.21543				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			8.23500	8.23500	8.23500	97.26813				0.00	0	0
<b>Total TL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL20/R On 22/02/2020 Spot Bond			100.00000	33.18608	100.00000	33.12311				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	106.60900	10.00000	106.58100				0.00	0	0
<b>Total TL20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TL21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL22 On 04/03/2021 Spot Bond					0.00000	101.21049				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	101.24599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			8.66000	102.58999	8.66000	102.56636			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			9.19000	103.13021	9.19000	103.10503			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	101.45610			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>
TL27 On 24/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total TL27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL28 On 24/04/2025 Spot Bond			100.00000	9.61203	100.00000	0.34255			0.00	0	0
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL29 On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total TL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TLC04 On 21/09/2018 Spot Bond					0.00000	100.70900			0.00	0	0
<b>Total TLC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TLC05 On 22/09/2019 Spot Bond					0.00000	100.77761			0.00	0	0
<b>Total TLC05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			8.45500	105.44440	8.45500	105.42067		3,708,363,000,000.00	438,600,000	56,716,500,000	
<b>Total TN20 SPOT</b>								<b>3,708,363,000,000.00</b>	<b>438,600,000</b>	<b>56,716,500,000</b>	
<b>Total For TN20</b>								<b>3,708,363,000,000.00</b>	<b>438,600,000</b>	<b>56,716,500,000</b>	
TN20/R On 17/09/2020 Spot Bond			100.00000	24.28600	100.00000	24.23254		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	21.31797	100.00000	21.27027		0.00	0	0	



Contract Details	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			9.04500	112.57216	9.04500	112.54465			3,838,698,000,000.00	424,400,000	16,384,000,000
<b>Total TN23 SPOT</b>									<b>3,838,698,000,000.00</b>	<b>424,400,000</b>	<b>16,384,000,000</b>
<b>Total For TN23</b>									<b>3,838,698,000,000.00</b>	<b>424,400,000</b>	<b>16,384,000,000</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	16.81183	100.00000	16.77421			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			9.82000	100.03633	9.82000	100.00984			0.00	0	25,480,000,000
<b>Total TN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>25,480,000,000</b>
<b>Total For TN25</b>									<b>0.00</b>	<b>0</b>	<b>25,480,000,000</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	11.22813	100.00000	11.20300			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			9.87000	98.06034	9.87000	98.03424			0.00	0	1,210,000,000
<b>Total TN27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,210,000,000</b>
<b>Total For TN27</b>									<b>0.00</b>	<b>0</b>	<b>1,210,000,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.83310	100.00000	12.80437			0.00	0	0
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN30 On 09/10/2030 Spot Bond			10.43000	100.93043	10.43000	100.90241			0.00	0	19,160,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>19,160,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>19,160,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	119.93818	8.00000	119.91248			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			10.95000	98.79880	10.95000	98.77003			12,702,000,000,000.00	1,160,000,000	14,680,000,000
<b>Total TN40 SPOT</b>									<b>12,702,000,000,000.00</b>	<b>1,160,000,000</b>	<b>14,680,000,000</b>
<b>Total For TN40</b>									<b>12,702,000,000,000.00</b>	<b>1,160,000,000</b>	<b>14,680,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.45880	10.75000	100.43006			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	101.47625			0.00	200,000,000	100,000,000
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
TORQ1 On 15/08/2018 Spot Bond					0.00000	101.91216			0.00	0	0

Contract Details	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	103.00247				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	102.18917				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	101.65277				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	101.68984				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	101.74543				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	106.60900	10.00000	106.58100				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 10/04/2019 Spot Bond					0.00000	100.45468				0.00	500,000,000	650,000,000
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>650,000,000</b>
<b>Total For TPDA05</b>										<b>0.00</b>	<b>500,000,000</b>	<b>650,000,000</b>
TPDA0 On 30/11/2018 Spot Bond					0.00000	101.61920				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			8.60500	105.87297	8.60500	105.84834				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	101.00578				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	101.05113				0.00	0	0
<b>Total TRA2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2020 Spot Bond			8.78500	105.52973	8.78500	105.50480				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.00689				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	101.05113				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			8.58500	8.58500	8.58500	106.02843			2,060,400,000,000.00	240,000,000	40,000,000	
<b>Total TRA2A6 SPOT</b>									<b>2,060,400,000,000.00</b>	<b>240,000,000</b>	<b>40,000,000</b>	
<b>Total For TRA2A6</b>									<b>2,060,400,000,000.00</b>	<b>240,000,000</b>	<b>40,000,000</b>	
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.09988			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	101.15075			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	101.26681			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	101.31098			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	101.59742			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	101.59742			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	101.52355			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	101.66443			0.00	0	0	
<b>Total TRA3A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TRA3A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.70591			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.97650				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	101.04541				0.00	0	5,421,300
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,421,300</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>5,421,300</b>
TRAA4I 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	101.43925				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>
TRAB2I 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	101.06790				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	102.72656				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	103.14458				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>
TRAE2I On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAE2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE01L On 31/07/2019 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 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	99.95694				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	99.65502				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	99.35492				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	99.06194				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	98.74955				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	99.94726				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>
TWC26 On 20/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TWC260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC26 On 25/04/2018 Spot Bond					0.00000	101.91814				0.00	0	0
<b>Total TWC261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC26 On 30/04/2018 Spot Bond					0.00000	101.76823				0.00	0	0
<b>Total TWC262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC26 On 14/05/2018 Spot Bond					0.00000	101.47894				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TWC263 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC263</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC26 On 17/05/2018 Spot Bond					0.00000	101.39562			0.00	0	0
<b>Total TWC264 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC264</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC26 On 31/05/2018 Spot Bond					0.00000	101.14295			0.00	0	0
<b>Total TWC265 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC265</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC26 On 10/07/2018 Spot Bond					0.00000	100.22181			0.00	0	0
<b>Total TWC266 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC266</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC26 On 13/07/2018 Spot Bond					0.00000	100.12099			0.00	0	0
<b>Total TWC267 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC267</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC26 On 23/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		960,000,000,000,000.00	19,600,000,000	22,700,000,000	
<b>Total TWC268 SPOT</b>								<b>0,000,000,000,000.00</b>	<b>19,600,000,000</b>	<b>22,700,000,000</b>	
<b>Total For TWC268</b>								<b>0,000,000,000,000.00</b>	<b>19,600,000,000</b>	<b>22,700,000,000</b>	
UG21 On 02/03/2021 Spot Bond			8.95500	105.85555	8.95500	105.83036		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			9.98000	108.55413	9.98000	108.52540		0.00	0	20,000,000	
<b>Total UG26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>20,000,000</b>	
<b>Total For UG26</b>								<b>0.00</b>	<b>0</b>	<b>20,000,000</b>	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total VCJA1U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For VCJA1U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total VCJA2U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For VCJA2U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total VCJA3U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For VCJA3U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total VCJA4U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For VCJA4U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VCJA5 On 20/07/2026 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 VCJA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA5U</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
<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>
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA1L 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>
VCPA2L 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>
VCPA3L 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>
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA5U</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB5U</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
<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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
VKC23 On 20/08/2018 Spot Bond					0.00000	101.35962				0.00	0	0
<b>Total VKC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC24 On 20/02/2019 Spot Bond					0.00000	101.45045				0.00	0	0
<b>Total VKC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC25 On 05/06/2018 Spot Bond					0.00000	101.03034				0.00	0	0
<b>Total VKC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE06 On 08/05/2018 Spot Bond					0.00000	101.80303				0.00	0	0
<b>Total VKE06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond					0.00000	101.17021				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	100.84148				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	100.43560				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.36214				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>
VKE11 On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	17,500,000,000
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,500,000,000</b>
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	<b>17,500,000,000</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
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR714U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR714U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR715L On 25/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR715U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR715U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR716L On 28/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR716U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR716U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR829L On 18/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR829U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR829U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VRI712 On 11/12/2018 Spot Bond					0.00000	100.97115				0.00	0	0
<b>Total VRI712 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VRI712</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 10/10/2020 Spot Bond					0.00000	100.51155				0.00	0	0
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest	
<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			2.02000	2.02000	2.02000	255.16260				0.00	0	20,000,000	
<b>Total WS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>	
<b>Total For WS05</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>	
WSP3 On 28/05/2019 Spot Bond			7.30000	105.41997	7.30000	105.39909				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			7.52500	106.47271	7.52500	106.45098				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			7.88000	106.68702	7.88000	106.66425		20,166,496,000,000.00		2,559,200,000		639,800,000	
<b>Total WSP5 SPOT</b>								<b>20,166,496,000,000.00</b>		<b>2,559,200,000</b>		<b>639,800,000</b>	
<b>Total For WSP5</b>								<b>20,166,496,000,000.00</b>		<b>2,559,200,000</b>		<b>639,800,000</b>	
WSP5/f On 28/05/2021 Spot Bond			100.00000	19.95776	100.00000	19.91310				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			6.68500	91.02921	6.68500	91.01295				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>81,850,288,060,699,500.00</b>	<b>958,847,692,870</b>	<b>296,673,116,688</b>	
<b>Total for SPOT :</b>										<b>81,850,288,060,699,500.00</b>	<b>958,847,692,870</b>	<b>296,673,116,688</b>	
<b>Total Futures</b>											<b>81 850 290 717 618 300.00</b>	<b>958,847,693,988</b>	<b>296,674,332,055</b>
<b>Total Options</b>										<b>0.00</b>	<b>20</b>	<b>113,852</b>	
<b>Grand Total:</b>										<b>81,850,290,717,618,300.00</b>	<b>958,847,694,008</b>	<b>296,674,445,907</b>	