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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/10/2018

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 01/11/2018 Bond Future			11.26708	74.18309	11.28861	74.06110			0.00	0	9,466
ES33 On 07/02/2019 Bond Future			11.41137	75.60902	11.43378	75.48465			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.53395	73.07632	11.55720	72.94950			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.66834	74.40541	11.69211	74.27818			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>9,466</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>9,466</b>
ES42 On 01/11/2018 Bond Future			11.50055	76.07417	11.52199	75.93757			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.63719	77.53647	11.65950	77.39721			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.75904	74.56519	11.78222	74.42314			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.88947	75.92112	11.91318	75.77856			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>7,957</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>7,957</b>
I2025 On 01/11/2018 Bond Future			132.75599	132.75599	132.69765	132.69765			0.00	0	529
I2025 On 07/02/2019 Bond Future			133.92579	133.92579	133.86648	133.86648			0.00	0	0
I2025 On 02/05/2019 Bond Future			136.17260	136.17260	136.11131	136.11131			0.00	0	0
I2025 On 01/08/2019 Bond Future			138.62980	138.62980	138.57092	138.57092			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>529</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>529</b>
I2029 On 01/11/2018 Bond Future			100.85914	100.85914	100.74994	100.74994			0.00	0	1,568
I2029 On 07/02/2019 Bond Future			102.82251	102.82251	102.71129	102.71129			0.00	0	1,386
I2029 On 02/05/2019 Bond Future			103.47498	103.47498	103.36117	103.36117			0.00	0	0
I2029 On 01/08/2019 Bond Future			105.37757	105.37757	105.26435	105.26435			0.00	0	0
<b>Total I2029 Future</b>									<b>0.00</b>	<b>0</b>	<b>2,954</b>
<b>Total For I2029</b>									<b>0.00</b>	<b>0</b>	<b>2,954</b>
I2033 On 01/11/2018 Bond Future			102.87501	102.87501	102.85930	102.85930			0.00	0	6,373
I2033 On 07/02/2019 Bond Future			104.87761	104.87761	104.86169	104.86169			0.00	0	0
I2033 On 02/05/2019 Bond Future			105.49253	105.49253	105.47553	105.47553			0.00	0	0
I2033 On 01/08/2019 Bond Future			107.43224	107.43224	107.41767	107.41767			0.00	0	0
<b>Total I2033 Future</b>									<b>0.00</b>	<b>0</b>	<b>6,373</b>
<b>Total For I2033</b>									<b>0.00</b>	<b>0</b>	<b>6,373</b>
I2038 On 01/11/2018 Bond Future			122.72910	122.72910	122.71023	122.71023			0.00	0	6,394
I2038 On 07/02/2019 Bond Future			123.52691	123.52691	123.50782	123.50782			0.00	0	3,452
I2038 On 02/05/2019 Bond Future			125.59923	125.59923	125.57901	125.57901			0.00	0	0
I2038 On 01/08/2019 Bond Future			127.85614	127.85614	127.83875	127.83875			0.00	0	0
<b>Total I2038 Future</b>									<b>0.00</b>	<b>0</b>	<b>9,846</b>
<b>Total For I2038</b>									<b>0.00</b>	<b>0</b>	<b>9,846</b>
I2046 On 01/11/2018 Bond Future			116.79221	116.79221	116.77415	116.77415			0.00	0	9,367
I2046 On 07/02/2019 Bond Future			119.06562	119.06562	119.04746	119.04746			0.00	0	2,715
I2046 On 02/05/2019 Bond Future			119.37799	119.37799	119.35841	119.35841			0.00	0	0
I2046 On 01/08/2019 Bond Future			121.57281	121.57281	121.55617	121.55617			0.00	0	0
<b>Total I2046 Future</b>									<b>0.00</b>	<b>0</b>	<b>12,082</b>
<b>Total For I2046</b>									<b>0.00</b>	<b>0</b>	<b>12,082</b>
I2050 On 01/11/2018 Bond Future			122.65061	122.65061	122.63188	122.63188			0.00	0	7,454
I2050 On 07/02/2019 Bond Future			123.26686	123.26686	123.24775	123.24775			0.00	0	2,630
I2050 On 02/05/2019 Bond Future			125.33498	125.33498	125.31447	125.31447			0.00	0	0
I2050 On 01/08/2019 Bond Future			125.82199	125.82199	125.80456	125.80456			0.00	0	0
<b>Total I2050 Future</b>									<b>0.00</b>	<b>0</b>	<b>10,084</b>
<b>Total For I2050</b>									<b>0.00</b>	<b>0</b>	<b>10,084</b>
R186 On 01/11/2018 Bond Future			9.22898	111.09126	9.25516	110.93714		7.10	0.00	0	67,821
R186 On 07/02/2019 Bond Future			9.32918	107.92211	9.35672	107.76496		7.36	0.00	0	839
R186 On 02/05/2019 Bond Future			9.41912	109.71581	9.44802	109.55540		7.39	0.00	0	0
R186 On 01/08/2019 Bond Future			9.51874	106.41288	9.54853	106.25253			0.00	0	0
<b>Total R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>68,660</b>
R186 On 01/11/2018 Bond Future	8.52	Put			4,443.73000	4.44373	4,288,530	6.56	0.00	0	0

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	8.46	Put			4,815.26000	4.81526	4,660,530	6.55	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			1.46000	0.00146	0,850	6.55	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.90	Call			104.17000	0.10417	94,970	6.83	0.00	0	0
R186	On	01/11/2018	Bond Future	8.90	Put			2,220.03000	2.22003	2,056,710	6.83	0.00	0	2,500
R186	On	01/11/2018	Bond Future	9.14	Call			439.41000	0.43941	442,560	7.02	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			3.70000	0.00370	2,400	6.57	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			4,320.53000	4.32053	4,165,110	6.57	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			2.93000	0.00293	1,850	6.56	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			1,119.53000	1.11953	968,560	7.02	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			7,986.31000	7.98631	7,832,190	6.56	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			0.00000	0.00000	0,000	6.56	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			3.29000	0.00329	2,110	6.57	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			4,382.08000	4.38208	4,226,780	6.57	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Put			3,958.10000	3.95810	3,820,040	7.03	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			543.33000	0.54333	562,420	7.03	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.90	Call			3,812.34000	3.81234	3,910,230	7.98	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Put			773.43000	0.77343	714,170	7.98	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Call			3,897.31000	3.89731	3,996,490	8.00	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			748.72000	0.74872	690,750	8.00	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.27	Put			2,065.32000	2.06532	1,959,230	7.37	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Call			1,569.43000	1.56943	1,620,490	7.37	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.30	Put			6,383.80000	6.38380	6,230,860	6.71	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			129.75000	0.12975	133,960	6.71	0.00	0	210
R186	On	07/02/2019	Bond Future	8.50	Put			5,284.19000	5.28419	5,135,720	6.81	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			249.90000	0.24990	258,580	6.81	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.10	Call			1,145.48000	1.14548	1,184,150	7.26	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			2,622.28000	2.62228	2,503,800	7.26	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.21	Call			95.11000	0.09511	98,030	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			6,903.71000	6.90371	6,749,480	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			98.33000	0.09833	101,370	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			6,845.14000	6.84514	6,691,030	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			91.98000	0.09198	94,780	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			6,962.41000	6.96241	6,808,060	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Put			2,799.88000	2.79988	2,695,850	7.25	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			1,974.94000	1.97494	2,031,320	7.25	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			4,580.37000	4.58037	4,679,000	7.95	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			4,976.09000	4.97609	4,840,740	6.73	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			720.00000	0.72000	745,060	6.73	0.00	0	200
R186	On	02/05/2019	Bond Future	9.02	Call			1,302.01000	1.30201	1,342,750	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			1,203.83000	1.20383	1,142,050	7.95	0.00	0	200
R186	On	02/05/2019	Bond Future	9.03	Call			1,323.33000	1.32333	1,364,600	7.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	9.02	Put			3,710.55000	3.71055	3,590,880	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			3,674.78000	3.67478	3,555,640	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,280.91000	1.28091	1,321,120	7.02	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			3,746.57000	3.74657	3,626,370	7.02	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			99.71000	0.09971	0,000		0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			0.00000	0.00000	114,460		0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			45.89000	0.04589	0,000		0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			0.00000	0.00000	6,780		0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			153.57000	0.15357	0,000		0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Call			0.00000	0.00000	60,640		0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>24,820</b>
<b>Total For R186</b>												<b>0.00</b>	<b>0</b>	<b>93,480</b>
R197	On	01/11/2018	Bond Future			300.85030	300.85030	300.53861	300.53861			0.00	0	953
R197	On	07/02/2019	Bond Future			299.35956	299.35956	299.04199	299.04199			0.00	0	1,400
R197	On	02/05/2019	Bond Future			304.38167	304.38167	304.05663	304.05663			0.00	0	0
R197	On	01/08/2019	Bond Future			302.42474	302.42474	302.10155	302.10155			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,353</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,353</b>
R202	On	01/11/2018	Bond Future			235.85464	235.85464	236.09438	236.09438			0.00	0	8,088
R202	On	07/02/2019	Bond Future			236.54363	236.54363	236.78806	236.78806			0.00	0	2,057
R202	On	02/05/2019	Bond Future			240.51200	240.51200	240.75882	240.75882			0.00	0	0
R202	On	01/08/2019	Bond Future			240.92221	240.92221	241.17994	241.17994			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,145</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>10,145</b>
R2023	On	01/11/2018	Bond Future			8.59084	98.43630	8.62228	98.32696		4.02	196,872.60	2	37,320
R2023	On	07/02/2019	Bond Future			8.70480	100.32849	8.73878	100.21700		3.97	0.00	0	17,367
R2023	On	02/05/2019	Bond Future			8.80079	98.06879	8.83734	97.95489		4.29	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.91201	99.85258	8.95064	99.73924			0.00	0	0
<b>Total R2023 Future</b>												<b>196,872.60</b>	<b>2</b>	<b>54,687</b>
R2023	On	01/11/2018	Bond Future	10.58	Call			6,520.72000	6.52072	6,630,060	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.00000	0.00000	0,000	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			6,552.62000	6.55262	6,661,960	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.00000	0.00000	0,000	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			6,488.81000	6.48881	6,598,150	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.00000	0.00000	0,000	5.52	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			18.22000	0.01822	14,950	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			5,801.34000	5.80134	5,909,390	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			19.38000	0.01938	15,940	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			5,831.14000	5.83114	5,939,280	5.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/02/2019	Bond Future	10.58	Put			18.79000	0.01879	15,440	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			5,860.95000	5.86095	5,969,170	5.04	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,914.55000	1.91455	1,832,320	4.06	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			680.15000	0.68015	712,250	4.07	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,895.65000	1.89565	1,813,850	4.07	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			693.01000	0.69301	725,540	4.08	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,876.89000	1.87689	1,795,520	4.08	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			667.43000	0.66743	699,100	4.06	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			0.00000	0.00000	52,810		0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			60.53000	0.06053	0,000		0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			0.00000	0.00000	82,140		0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			31.20000	0.03120	0,000		0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			0.00000	0.00000	111,470		0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			1.87000	0.00187	0,000		0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>												<b>196,872.60</b>	<b>2</b>	<b>54,687</b>
R2030	On	01/11/2018	Bond Future			9.64225	90.98847	9.65822	90.88868		9.64	3,184,596.45	35	49,357
R2030	On	07/02/2019	Bond Future			9.73385	88.72803	9.75048	88.62628		10.06	0.00	0	5,954
R2030	On	02/05/2019	Bond Future			9.81735	90.20260	9.83465	90.09866		10.22	0.00	0	0
R2030	On	01/08/2019	Bond Future			9.91120	87.83852	9.92878	87.73507			0.00	0	0
<b>Total R2030 Future</b>												<b>3,184,596.45</b>	<b>35</b>	<b>55,311</b>
R2030	On	01/11/2018	Bond Future	8.90	Put			4,913.06000	4.91306	4,811,840	8.78	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.90	Call			3.20000	0.00320	1,770	8.78	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			0.08000	0.00008	0,030	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			6,953.39000	6.95339	6,853,550	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			0.06000	0.00006	0,020	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			7,091.72000	7.09172	6,991,890	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	9.60	Put			1,001.90000	1.00190	883,870	9.48	0.00	0	0
R2030	On	01/11/2018	Bond Future	9.60	Call			637.38000	0.63738	619,140	9.48	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			0.07000	0.00007	0,020	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			7,022.52000	7.02252	6,922,680	8.79	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			117.78000	0.11778	117,080	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			7,409.47000	7.40947	7,307,020	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			7,281.42000	7.28142	7,179,020	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			2,500.85000	2.50085	2,418,770	9.92	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			1,574.31000	1.57431	1,593,980	9.92	0.00	0	1,920
R2030	On	07/02/2019	Bond Future	8.90	Put			5,701.48000	5.70148	5,600,650	9.03	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.90	Call			288.76000	0.28876	289,680	9.03	0.00	0	1,920
R2030	On	07/02/2019	Bond Future	9.40	Put			3,249.63000	3.24963	3,159,760	9.69	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			1,071.28000	1.07128	1,083,160	9.69	0.00	0	0

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	07/02/2019	Bond Future	9.68	Put			2,237.10000	2.23710	2,158,600	9.99	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Call			1,804.76000	1.80476	1,828,010	9.99	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	10.20	Call			3,714.21000	3.71421	3,763,060	10.61	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Put			1,022.65000	1.02265	969,750	10.61	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	8.70	Put			6,901.50000	6.90150	6,799,310	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			121.64000	0.12164	120,960	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			7,345.37000	7.34537	7,242,940	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			125.60000	0.12560	124,950	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			151.74000	0.15174	151,300	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Put			4,225.13000	4.22513	4,128,900	9.40	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			642.38000	0.64238	647,900	9.40	0.00	0	4,000
R2030	On	02/05/2019	Bond Future	9.39	Call			1,532.80000	1.53280	1,551,620	9.87	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			4,257.57000	4.25757	4,172,450	9.87	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			1,556.23000	1.55623	1,575,340	9.88	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			4,218.49000	4.21849	4,133,660	9.88	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,579.87000	1.57987	1,599,280	9.89	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			4,179.67000	4.17967	4,095,140	9.89	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			51.64000	0.05164	0,000		0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			169.44000	0.16944	65,990		0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			110.51000	0.11051	7,060		0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			0.00000	0.00000	51,810		0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>15,840</b>
<b>Total For R2030</b>												<b>3,184,596.45</b>	<b>35</b>	<b>71,151</b>
R2032	On	01/11/2018	Bond Future			9.83263	89.17516	9.84862	89.06740		10.88	1,961,853.52	22	38,703
R2032	On	07/02/2019	Bond Future			9.92587	90.88933	9.94248	90.77946		10.89	0.00	0	4,456
R2032	On	02/05/2019	Bond Future			10.00669	88.24477	10.02393	88.13256		11.61	0.00	0	0
R2032	On	01/08/2019	Bond Future			10.09434	89.84967	10.11182	89.73786			0.00	0	0
<b>Total R2032 Future</b>												<b>1,961,853.52</b>	<b>22</b>	<b>43,159</b>
R2032	On	01/11/2018	Bond Future	8.76	Call			0.06000	0.00006	0,020	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			7,780.88000	7.78088	7,673,080	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			0.07000	0.00007	0,020	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			7,705.12000	7.70512	7,597,310	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			0.06000	0.00006	0,020	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			7,856.73000	7.85673	7,748,930	9.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			122.49000	0.12249	121,730	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			8,078.67000	8.07867	7,968,040	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			126.58000	0.12658	125,840	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			8,008.18000	8.00818	7,897,570	9.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/02/2019	Bond Future	8.80	Call			118.51000	0.11851	117,730	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			8,149.35000	8.14935	8,038,700	9.35	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			1,825.58000	1.82558	1,847,120	11.21	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			4,508.69000	4.50869	4,418,020	11.21	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,852.02000	1.85202	1,873,880	11.23	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			4,467.32000	4.46732	4,376,970	11.23	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,799.35000	1.79935	1,820,570	11.20	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			4,550.35000	4.55035	4,459,360	11.20	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			0.00000	0.00000	36,230		0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			75.58000	0.07558	0,000		0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			0.00000	0.00000	100,180		0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			11.63000	0.01163	0,000		0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			139.60000	0.13960	27,790		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>1,961,853.52</b>	<b>22</b>	<b>43,159</b>
R2035	On	01/11/2018	Bond Future			9.98290	92.78411	10.00394	92.62772		11.54	1,948,466.31	21	74,680
R2035	On	07/02/2019	Bond Future			10.07755	94.56761	10.09938	94.40821		11.56	0.00	0	298
R2035	On	02/05/2019	Bond Future			10.15486	91.64206	10.17745	91.47945		12.38	0.00	0	0
R2035	On	01/08/2019	Bond Future			10.23980	93.30889	10.26283	93.14573			0.00	0	0
<b>Total R2035 Future</b>												<b>1,948,466.31</b>	<b>21</b>	<b>74,978</b>
R2035	On	01/11/2018	Bond Future	8.92	Put			8,609.43000	8.60943	8,452,990	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			0.08000	0.00008	0,030	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			8,524.60000	8.52460	8,368,160	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			0.09000	0.00009	0,030	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			8,439.87000	8.43987	8,283,420	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			0.07000	0.00007	0,020	10.35	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			134.01000	0.13401	135,470	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			8,963.19000	8.96319	8,805,250	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			138.54000	0.13854	140,090	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			8,884.05000	8.88405	8,726,200	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			129.61000	0.12961	130,970	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			9,042.57000	9.04257	8,884,530	9.92	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			5,167.66000	5.16766	5,041,520	11.77	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			1,891.96000	1.89196	1,928,920	11.79	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			5,120.57000	5.12057	4,994,920	11.79	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,920.93000	1.92093	1,958,380	11.80	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			5,073.82000	5.07382	4,948,660	11.80	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,863.24000	1.86324	1,899,710	11.77	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			232.72000	0.23272	69,560		0.00	0	0

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	01/08/2019	Bond Future	10.24	Call			0.00000	0.00000	1,420		0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			161.74000	0.16174	0,000		0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			303.79000	0.30379	140,630		0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>												<b>1,948,466.31</b>	<b>21</b>	<b>74,978</b>
R2037	On	01/11/2018	Bond Future			10.06170	89.30790	10.08267	89.15196		12.09	0.00	0	52,970
R2037	On	07/02/2019	Bond Future			10.14987	86.76461	10.17160	86.60560		12.72	0.00	0	11,591
R2037	On	02/05/2019	Bond Future			10.22895	88.20653	10.25141	88.04443		12.98	0.00	0	0
R2037	On	01/08/2019	Bond Future			10.31719	85.55580	10.34009	85.39311			0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>64,561</b>
R2037	On	01/11/2018	Bond Future	9.03	Put			8,391.77000	8.39177	8,235,750	10.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			0.09000	0.00009	0,030	10.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			8,562.94000	8.56294	8,406,940	10.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			0.10000	0.00010	0,040	10.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			8,477.29000	8.47729	8,321,290	10.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			0.12000	0.00012	0,040	10.85	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			8,974.70000	8.97470	8,817,200	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			147.45000	0.14745	149,060	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			8,894.75000	8.89475	8,737,350	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			152.34000	0.15234	154,050	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			8,815.05000	8.81505	8,657,750	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			142.69000	0.14269	144,200	10.92	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,903.38000	1.90338	1,939,490	12.45	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			5,253.65000	5.25365	5,127,660	12.45	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,931.63000	1.93163	1,968,230	12.46	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			5,205.53000	5.20553	5,080,030	12.46	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,875.36000	1.87536	1,911,000	12.43	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			5,302.10000	5.30210	5,175,640	12.43	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			356.47000	0.35647	193,780		0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			285.13000	0.28513	122,440		0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			213.87000	0.21387	51,180		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>64,561</b>
R2040	On	01/11/2018	Bond Future			10.14163	92.48977	10.15756	92.36310		12.45	0.00	0	26,311
R2040	On	07/02/2019	Bond Future			10.22940	89.75708	10.24591	89.62786		13.12	0.00	0	2,384



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	02/05/2019	Bond Future			10.30793	91.24872	10.32501	91.11685		13.40	0.00	0	0
R2040	On	01/08/2019	Bond Future			10.39551	88.40300	10.41285	88.27118			0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>28,695</b>
R2040	On	01/11/2018	Bond Future	9.60	Put			4,650.60000	4.65060	4,512,930	11.74	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.60	Call			39.76000	0.03976	28,760	11.74	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Put			8,156.87000	8.15687	8,029,960	11.16	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Call			0.40000	0.00040	0,160	11.16	0.00	0	3,940
R2040	On	01/11/2018	Bond Future	9.80	Put			3,099.78000	3.09978	2,945,590	12.15	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			185.72000	0.18572	158,200	12.15	0.00	0	1,770
R2040	On	01/11/2018	Bond Future	10.00	Put			1,829.79000	1.82979	1,668,700	12.45	0.00	0	0
R2040	On	01/11/2018	Bond Future	10.00	Call			564.14000	0.56414	529,720	12.45	0.00	0	3,940
R2040	On	01/11/2018	Bond Future	9.07	Call			0.07000	0.00007	0,020	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			9,354.44000	9.35444	9,227,720	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			9,075.99000	9.07599	8,949,250	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			0.10000	0.00010	0,030	11.17	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	8.50	Put			14,888.27000	14.88827	14,761,600	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			0.00000	0.00000	0,000	11.17	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.08	Call			0.08000	0.00008	0,020	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			9,261.48000	9.26148	9,134,750	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			0.09000	0.00009	0,030	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			9,168.67000	9.16867	9,041,940	11.17	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			9,610.23000	9.61023	9,480,060	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			140.99000	0.14099	139,980	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			9,784.34000	9.78434	9,654,110	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			145.81000	0.14581	144,830	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			9,697.15000	9.69715	9,566,950	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			150.76000	0.15076	149,810	11.25	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			5,515.93000	5.51593	5,408,450	12.99	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,076.48000	2.07648	2,100,140	12.96	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			5,618.34000	5.61834	5,510,130	12.96	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			2,107.16000	2.10716	2,131,180	12.98	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			5,566.95000	5.56695	5,459,100	12.98	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,138.09000	2.13809	2,162,480	12.99	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			402.79000	0.40279	270,970		0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			326.34000	0.32634	194,520		0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			250.01000	0.25001	118,190		0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>15,550</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R2040</b>									<b>0.00</b>	<b>0</b>	<b>44,245</b>
R2044 On 01/11/2018 Bond Future			10.17108	89.47434	10.19706	89.26580		13.02	144,053,687.40	1,610	33,458
R2044 On 07/02/2019 Bond Future			10.25590	86.80887	10.28279	86.59630		13.73	0.00	0	6,535
R2044 On 02/05/2019 Bond Future			10.33162	88.25154	10.35938	88.03493		14.03	0.00	0	0
R2044 On 01/08/2019 Bond Future			10.41593	85.47649	10.44431	85.25833			0.00	0	0
<b>Total R2044 Future</b>									<b>144,053,687.40</b>	<b>1,610</b>	<b>39,993</b>
R2044 On 01/11/2018 Bond Future	9.13	Call			0.09000	0.00009	0,030	11.68	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Put			9,315.49000	9.31549	9,106,890	11.68	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Call			0.10000	0.00010	0,040	11.68	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Put			9,220.56000	9.22056	9,011,960	11.68	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Call			0.08000	0.00008	0,030	11.68	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Put			9,410.58000	9.41058	9,201,990	11.68	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			152.73000	0.15273	156,960	11.78	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Put			9,748.62000	9.74862	9,540,280	11.78	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Call			157.94000	0.15794	162,350	11.78	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			9,659.77000	9.65977	9,451,610	11.78	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			147.67000	0.14767	151,720	11.78	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			9,837.77000	9.83777	9,629,250	11.78	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Call			2,068.95000	2.06895	2,122,910	13.60	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Put			5,776.28000	5.77628	5,613,630	13.60	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Call			2,099.79000	2.09979	2,154,420	13.61	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			5,723.55000	5.72355	5,561,570	13.61	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Call			2,130.64000	2.13064	2,185,940	13.63	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Put			5,670.97000	5.67097	5,509,660	13.63	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Put			495.73000	0.49573	277,570		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Put			418.32000	0.41832	200,160		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Put			341.04000	0.34104	122,880		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2044 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>									<b>144,053,687.40</b>	<b>1,610</b>	<b>39,993</b>
R2048 On 01/11/2018 Bond Future			10.15134	88.54724	10.17230	88.37485		13.42	0.00	0	91,180
R2048 On 07/02/2019 Bond Future			10.23748	90.24929	10.25918	90.07360		13.48	0.00	0	10,093
R2048 On 02/05/2019 Bond Future			10.30754	87.31527	10.32993	87.13621		14.49	0.00	0	0
R2048 On 01/08/2019 Bond Future			10.38414	88.90338	10.40696	88.72337			0.00	0	0
<b>Total R2048 Future</b>									<b>0.00</b>	<b>0</b>	<b>101,273</b>
R2048 On 01/11/2018 Bond Future	9.03	Put			10,354.22000	10.35422	10,181,810	12.04	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.01	Call			0.02000	0.00002	0,010	12.04	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.01	Put			10,554.42000	10.55442	10,382,020	12.04	0.00	0	0

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	9.02	Call			0.02000	0.00002	0,010	12.04	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.02	Put			10,454.23000	10.45423	10,281,830	12.04	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.03	Call			0.03000	0.00003	0,010	12.04	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Call			110.45000	0.11045	111,250	11.56	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Put			10,856.57000	10.85657	10,681,680	11.56	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Call			114.51000	0.11451	115,380	11.56	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Put			10,761.51000	10.76151	10,586,690	11.56	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Call			106.52000	0.10652	107,250	11.56	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Put			10,951.93000	10.95193	10,776,970	11.56	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Call			2,193.24000	2.19324	2,234,400	14.04	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			5,750.67000	5.75067	5,612,770	14.04	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			2,225.48000	2.22548	2,267,180	14.06	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			5,697.23000	5.69723	5,559,870	14.06	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			2,161.25000	2.16125	2,201,870	14.03	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Put			5,804.51000	5.80451	5,666,070	14.03	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Put			450.57000	0.45057	270,560		0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Put			371.16000	0.37116	191,150		0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Put			530.10000	0.53010	350,090		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>101,273</b>
R207 On 01/11/2018 Bond Future			7.20904	102.27670	7.25054	102.23008		0.65	0.00	0	18,869
R207 On 07/02/2019 Bond Future			7.19831	100.59778	7.25245	100.55021		0.60	0.00	0	62
R207 On 02/05/2019 Bond Future			7.18695	102.26973	7.26061	102.22081		0.56	0.00	0	0
R207 On 01/08/2019 Bond Future			7.03125	100.48902	7.14024	100.44191			0.00	0	0
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>18,931</b>
R207 On 01/11/2018 Bond Future	6.75	Call			0.01000	0.00001	0,010	0.69	0.00	0	0
R207 On 01/11/2018 Bond Future	6.75	Put			564.41000	0.56441	517,790	0.69	0.00	0	0
R207 On 01/11/2018 Bond Future	6.76	Call			0.02000	0.00002	0,020	0.69	0.00	0	0
R207 On 01/11/2018 Bond Future	6.76	Put			553.10000	0.55310	506,480	0.69	0.00	0	0
R207 On 01/11/2018 Bond Future	6.74	Call			0.01000	0.00001	0,010	0.69	0.00	0	0
R207 On 01/11/2018 Bond Future	6.74	Put			575.73000	0.57573	529,110	0.69	0.00	0	0
R207 On 07/02/2019 Bond Future	6.52	Call			18.32000	0.01832	21,710	0.82	0.00	0	0
R207 On 07/02/2019 Bond Future	6.52	Put			664.86000	0.66486	620,680	0.82	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Call			18.72000	0.01872	22,190	0.82	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Put			656.39000	0.65639	612,290	0.82	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Call			18.02000	0.01802	21,330	0.83	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Put			673.43000	0.67343	629,170	0.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/05/2019	Bond Future	7.61	Call			316.83000	0.31683	350,870	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			85.31000	0.08531	70,430	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			322.25000	0.32225	356,490	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			84.11000	0.08411	69,430	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			327.43000	0.32743	361,890	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			82.68000	0.08268	68,220	0.59	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			86.25000	0.08625	133,360		0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000		0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			90.56000	0.09056	137,670		0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000		0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			81.93000	0.08193	129,040		0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000		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>18,931</b>
R208	On	01/11/2018	Bond Future			7.83563	98.34323	7.87213	98.26596		1.76	0.00	0	29,067
R208	On	07/02/2019	Bond Future			7.92291	100.23362	7.96444	100.15484		1.81	0.00	0	0
R208	On	02/05/2019	Bond Future			8.00555	98.49993	8.05284	98.41927		1.96	0.00	0	0
R208	On	01/08/2019	Bond Future			8.10542	100.29152	8.15855	100.21203			0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>29,067</b>
R208	On	01/11/2018	Bond Future	7.10	Call			0.54000	0.00054	0,360	2.59	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,651.66000	1.65166	1,574,210	2.59	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			0.58000	0.00058	0,390	2.58	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,630.09000	1.63009	1,552,630	2.58	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			0.61000	0.00061	0,420	2.56	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,608.52000	1.60852	1,531,060	2.56	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			30.13000	0.03013	33,520	1.94	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,745.08000	1.74508	1,669,690	1.94	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			30.76000	0.03076	34,250	1.94	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,726.33000	1.72633	1,651,040	1.94	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			29.50000	0.02950	32,810	1.95	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,763.84000	1.76384	1,688,370	1.95	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			558.02000	0.55802	594,320	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			596.96000	0.59696	552,600	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			567.82000	0.56782	604,480	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			589.71000	0.58971	545,710	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			548.01000	0.54801	583,940	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			604.01000	0.60401	559,280	1.97	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			12.78000	0.01278	0,000		0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			2.17000	0.00217	81,660		0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	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
R208	On	01/08/2019	Bond Future	8.17	Call			17.12000	0.01712	96,610		0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			0.00000	0.00000	0,000		0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			0.00000	0.00000	66,710		0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>29,067</b>
R209	On	01/11/2018	Bond Future			9.94555	70.33042	9.96645	70.19914		12.93	306,359,309.52	4,356	122,967
R209	On	07/02/2019	Bond Future			10.02734	71.68233	10.04895	71.54846		12.99	0.00	0	340
R209	On	02/05/2019	Bond Future			10.09769	69.72589	10.11998	69.58943		13.87	0.00	0	0
R209	On	01/08/2019	Bond Future			10.17342	70.99404	10.19610	70.85694			0.00	0	0
<b>Total R209 Future</b>												<b>306,359,309.52</b>	<b>4,356</b>	<b>123,307</b>
R209	On	01/11/2018	Bond Future	9.49	Call			56.09000	0.05609	45,320	12.06	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Put			3,142.46000	3.14246	3,000,410	12.06	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			2,259.53000	2.25953	2,110,790	12.35	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			166.28000	0.16628	148,820	12.35	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.47	Call			47.83000	0.04783	38,010	12.03	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Put			3,268.15000	3.26815	3,127,050	12.03	0.00	0	760
R209	On	01/11/2018	Bond Future	9.82	Call			452.85000	0.45285	437,870	12.67	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Put			1,380.56000	1.38056	1,234,300	12.67	0.00	0	760
R209	On	01/11/2018	Bond Future	10.00	Put			745.49000	0.74549	622,220	12.93	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			955.46000	0.95546	963,470	12.93	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Call			497.39000	0.49739	483,910	12.70	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Put			1,297.33000	1.29733	1,152,570	12.70	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Put			6,546.89000	6.54689	6,415,420	11.77	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Call			0.33000	0.00033	0,140	11.77	0.00	0	760
R209	On	01/11/2018	Bond Future	10.57	Call			3,687.58000	3.68758	3,797,190	14.05	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			50.09000	0.05009	28,420	14.05	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Call			888.33000	0.88833	892,820	12.90	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			803.41000	0.80341	676,620	12.90	0.00	0	2,000
R209	On	01/11/2018	Bond Future	8.98	Put			6,618.49000	6.61849	6,487,040	11.77	0.00	0	0
R209	On	01/11/2018	Bond Future	8.98	Call			0.29000	0.00029	0,120	11.77	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			4,115.00000	4.11500	3,979,180	11.87	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			15.14000	0.01514	10,600	11.87	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			7,267.44000	7.26744	7,136,100	11.77	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			0.09000	0.00009	0,030	11.77	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			855.83000	0.85583	858,640	12.89	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			833.57000	0.83357	705,100	12.89	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			69,311.27000	69.31127	69,442,550	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			69,311.26000	69.31126	69,442,540	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2018	Bond Future	9.94	Call			762.46000	0.76246	760,570	12.84	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			928.67000	0.92867	795,500	12.84	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			69,311.27000	69.31127	69,442,550	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.96	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			151.38000	0.15138	153,030	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			7,330.05000	7.33005	7,197,830	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			142.19000	0.14219	143,650	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			7,464.00000	7.46400	7,331,590	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Call			2,632.27000	2.63227	2,684,170	13.26	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			191.10000	0.19110	193,530	11.46	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Put			1,707.09000	1.70709	1,625,120	13.26	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			4,072.45000	4.07245	3,954,180	12.32	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			815.09000	0.81509	830,690	12.32	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			146.73000	0.14673	148,280	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			7,396.92000	7.39692	7,264,600	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Put			6,871.84000	6.87184	6,740,400	11.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,712.03000	1.71203	1,743,720	13.50	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			4,351.49000	4.35149	4,246,720	13.50	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			1,663.02000	1.66302	1,693,900	13.47	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			4,431.85000	4.43185	4,326,270	13.47	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			1,687.43000	1.68743	1,718,710	13.48	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			4,391.53000	4.39153	4,286,350	13.48	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			157.81000	0.15781	20,710		0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			279.10000	0.27910	142,000		0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			218.42000	0.21842	81,320		0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>26,130</b>
<b>Total For R209</b>												<b>306,359,309.52</b>	<b>4,356</b>	<b>149,437</b>
R210	On	01/11/2018	Bond Future			185.82285	185.82285	185.79471	185.79471			0.00	0	1,976
R210	On	07/02/2019	Bond Future			189.44002	189.44002	189.41165	189.41165			0.00	0	712
R210	On	02/05/2019	Bond Future			190.06352	190.06352	190.03311	190.03311			0.00	0	0
R210	On	01/08/2019	Bond Future			193.55801	193.55801	193.53215	193.53215			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,688</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>2,688</b>
R212	On	01/11/2018	Bond Future			155.54628	155.54628	155.52384	155.52384			0.00	0	2,920
R212	On	07/02/2019	Bond Future			156.41910	156.41910	156.39632	156.39632			0.00	0	1,526
R212	On	02/05/2019	Bond Future			159.04322	159.04322	159.01889	159.01889			0.00	0	0
R212	On	01/08/2019	Bond Future			161.89642	161.89642	161.87583	161.87583			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>4,446</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>4,446</b>
R213 On 01/11/2018 Bond Future			9.73758	81.88037	9.75357	81.78261		10.57		0.00	0	32,893
R213 On 07/02/2019 Bond Future			9.83057	83.45430	9.84718	83.35465		10.57		0.00	0	1,609
R213 On 02/05/2019 Bond Future			9.90667	81.29418	9.92389	81.19245		11.23		0.00	0	0
R213 On 01/08/2019 Bond Future			9.99039	82.77281	10.00786	82.67137				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>34,502</b>
R213 On 01/11/2018 Bond Future	8.65	Call			0.05000	0.00005	0,020	9.69		0.00	0	0
R213 On 01/11/2018 Bond Future	8.65	Put			7,143.66000	7.14366	7,045,870	9.69		0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Call			0.06000	0.00006	0,020	9.69		0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Put			7,075.17000	7.07517	6,977,370	9.69		0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Call			0.04000	0.00004	0,010	9.69		0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Put			7,212.22000	7.21222	7,114,430	9.69		0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Call			113.31000	0.11331	112,480	9.42		0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Put			7,476.54000	7.47654	7,376,060	9.42		0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Call			117.00000	0.11700	116,200	9.42		0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Put			7,412.78000	7.41278	7,312,330	9.42		0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Call			109.72000	0.10972	108,870	9.42		0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Put			7,540.47000	7.54047	7,439,970	9.42		0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Call			1,505.74000	1.50574	1,524,530	10.66		0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Put			4,123.29000	4.12329	4,040,350	10.66		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Call			1,529.35000	1.52935	1,548,440	10.67		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Put			4,085.28000	4.08528	4,002,640	10.67		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Call			1,482.34000	1.48234	1,500,840	10.64		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Put			4,161.58000	4.16158	4,078,350	10.64		0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Call			0.00000	0.00000	0,000			0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Put			103.70000	0.10370	2,260			0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Call			0.00000	0.00000	55,830			0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Put			45.61000	0.04561	0,000			0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Call			0.00000	0.00000	0,000			0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Put			161.85000	0.16185	60,410			0.00	0	0
<b>Total R213 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>34,502</b>
R214 On 01/11/2018 Bond Future			10.12111	69.35810	10.14204	69.22257		13.79		0.00	0	24,893
R214 On 07/02/2019 Bond Future			10.20588	70.69139	10.22753	70.55318		13.86		0.00	0	3,572
R214 On 02/05/2019 Bond Future			10.27484	68.57246	10.29716	68.43156		14.86		0.00	0	0
R214 On 01/08/2019 Bond Future			10.35014	69.81973	10.37286	69.67807				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>28,465</b>
R214 On 01/11/2018 Bond Future	8.99	Call			0.03000	0.00003	0,010	12.46		0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Put			8,158.77000	8.15877	8,023,220	12.46		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/11/2018	Bond Future	9.00	Call			0.04000	0.00004	0,010	12.46	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			8,081.38000	8.08138	7,945,820	12.46	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			0.03000	0.00003	0,010	12.46	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			8,236.28000	8.23628	8,100,730	12.46	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			110.18000	0.11018	110,940	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			8,417.78000	8.41778	8,280,330	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			113.91000	0.11391	114,740	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			8,344.91000	8.34491	8,207,530	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			106.55000	0.10655	107,250	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			8,490.87000	8.49087	8,353,360	12.01	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			1,760.00000	1.76000	1,792,070	14.33	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			4,608.73000	4.60873	4,499,900	14.33	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,785.31000	1.78531	1,817,800	14.35	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			4,566.73000	4.56673	4,458,320	14.35	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,734.69000	1.73469	1,766,350	14.32	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			4,650.84000	4.65084	4,541,600	14.32	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			267.63000	0.26763	125,970		0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			205.03000	0.20503	63,370		0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			330.32000	0.33032	188,660		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>28,465</b>
<b>Total for Bond</b>												<b>457,704,785.80</b>	<b>6,046</b>	<b>926,852</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>
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>



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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 01/11/2018 GOVI			604.92800	604.92800	603.86000	603.86000			6,049,280.00	1	460
GOVI On 07/02/2019 GOVI			616.55700	616.55700	615.46800	615.46800			0.00	0	0
GOVI On 02/05/2019 GOVI			626.80700	626.80700	625.69500	625.69500			0.00	0	0
GOVI On 01/08/2019 GOVI			638.21100	638.21100	637.09500	637.09500			0.00	0	0
<b>Total GOVI Future</b>									<b>6,049,280.00</b>	<b>1</b>	<b>460</b>
GOVI On 01/11/2018 GOVI	653.50	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Put			496,400.00000	49,64000	485,720,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Put			496,500.00000	49,65000	485,820,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Put			496,300.00000	49,63000	485,620,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			510,520.00000	51,05200	499,630,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Put			510,620.00000	51,06200	499,730,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Put			510,420.00000	51,04200	499,530,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			221,750.00000	22,17500	210,630,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			221,850.00000	22,18500	210,730,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			221,650.00000	22,16500	210,530,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Put			15,850.00000	1,58500	4,690,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Put			15,950.00000	1,59500	4,790,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Put			15,750.00000	1,57500	4,590,000		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 GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>6,049,280.00</b>	<b>1</b>	<b>460</b>
<b>Total for GOVI</b>										<b>6,049,280.00</b>	<b>1</b>	<b>460</b>
AL37 On 01/11/2018 Index Future			588.39400	588.39400	587.69000	587.69000				0.00	0	0
AL37 On 07/02/2019 Index Future			599.70500	599.70500	598.98600	598.98600				0.00	0	0
AL37 On 02/05/2019 Index Future			609.67500	609.67500	608.94000	608.94000				0.00	0	0
AL37 On 01/08/2019 Index Future			620.76800	620.76800	620.03400	620.03400				0.00	0	0
<b>Total AL37 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AL7T On 01/11/2018 Index Future			677.08000	677.08000	676.11500	676.11500				0.00	0	0
AL7T On 07/02/2019 Index Future			690.09600	690.09600	689.11100	689.11100				0.00	0	0
AL7T On 02/05/2019 Index Future			701.56800	701.56800	700.56200	700.56200				0.00	0	0
AL7T On 01/08/2019 Index Future			714.33300	714.33300	713.32600	713.32600				0.00	0	0
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ALBI On 01/11/2018 Index Future			611.12000	611.12000	610.11900	610.11900				0.00	0	591
ALBI On 07/02/2019 Index Future			622.86900	622.86900	621.84700	621.84700				0.00	0	513
ALBI On 02/05/2019 Index Future			633.22300	633.22300	632.18000	632.18000				0.00	0	0
ALBI On 01/08/2019 Index Future			644.74400	644.74400	643.69800	643.69800				0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,104</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,104</b>
IGOV On 01/11/2018 Index Future			253.69600	253.69600	253.57100	253.57100				0.00	0	746
IGOV On 07/02/2019 Index Future			258.63500	258.63500	258.50700	258.50700				0.00	0	0
IGOV On 02/05/2019 Index Future			262.97400	262.97400	262.84200	262.84200				0.00	0	0
IGOV On 01/08/2019 Index Future			267.81000	267.81000	267.68200	267.68200				0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>746</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>746</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>1,850</b>
JIBAR f On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000				0.00	0	35,000
JIBAR f On 20/03/2019 Jibar Future			7.01000	92.99000	7.01000	92.99000				0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000				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>
5Y STN On 21/12/2021 Interest Rate Swap			98.27000	98.27000	98.29000	98.29000				0.00	0	51
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>									<b>463,754,065.80</b>	<b>6,047</b>	<b>964,213</b>	
AA05 On 22/03/2019 Spot Bond			7.81000	101.27610	7.81000	101.25513				0.00	0	0
<b>Total AA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AA05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.26020				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			9.65500	99.71857	9.65500	99.69274				0.00	0	0
<b>Total AA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AB01/R On 24/11/2020 Spot Bond			10.00000	110.97400	10.00000	110.94500				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	101.51001				0.00	0	0
<b>Total AB011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AB011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AB013 On 21/11/2018 Spot Bond			7.29000	103.44503	7.29000	103.42452				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	104.44967	10.84000	104.41971				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	101.34437	11.37000	101.31341				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.43661	11.81000	101.40446				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	29.00332	100.00000	28.93947				0.00	0	0
<b>Total AB024U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB024U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB025U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB025U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB026L On 20/08/2021 Spot Bond			100.00000	22.19433	100.00000	22.14547				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	111.62200	10.00000	111.59300				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			5.00000	5.00000	5.00000	273.53974				0.00	0	0
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABF19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0: On 17/03/2020 Spot Bond					0.00000	101.72271				0.00	0	0
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.85615				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>
ABFN1: On 28/10/2019 Spot Bond					0.00000	101.77942				0.00	0	0
<b>Total ABFN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 09/04/2019 Spot Bond					0.00000	100.33740				0.00	250,000,000	250,000,000
<b>Total ABFN12 SPOT</b>										<b>0.00</b>	<b>250,000,000</b>	<b>250,000,000</b>
<b>Total For ABFN12</b>										<b>0.00</b>	<b>250,000,000</b>	<b>250,000,000</b>
ABFN1: On 14/05/2020 Spot Bond					0.00000	102.35155				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	101.53711				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	102.34420				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	102.90282				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	101.50451				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.40394				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	101.33069				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	102.37222				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	102.47400				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	103.69764				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	100.27448				0.00	0	0
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2024 Spot Bond					0.00000	99.99984				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	99.99972				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>
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.10226				0.00	0	0
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.13554				0.00	0	0
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.15541				0.00	0	0
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.18191				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK1 On 07/11/2018 Spot Bond			8.34000	8.34000	8.34000	105.24500				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	102.71370				0.00	0	0
<b>Total ABK10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK11 On 20/05/2019 Spot Bond					0.00000	101.77835				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	96.15531				0.00	0	40,000,000
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
ABK3 On 07/11/2018 Spot Bond					0.00000	102.03628				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>
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	102.02131				0.00	0	0
<b>Total ABK5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABK5/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK6 On 05/06/2020 Spot Bond					0.00000	101.10588				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	100.55726				0.00	0	660,000,000
<b>Total ABK7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
<b>Total For ABK7</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
ABK8 On 03/06/2021 Spot Bond					0.00000	97.35847				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	100.06333				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			4.95000	4.95000	4.95000	160.12490				0.00	0	0
<b>Total ABKI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			6.31000	6.31000	6.31000	142.38599				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	35.71249	100.00000	35.62388				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			7.54000	7.54000	7.54000	119.80406				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	13.64101	100.00000	13.60699				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			9.26000	9.26000	9.26000	112.62689				0.00	0	0
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.53045	100.00000	8.50908				0.00	0	0
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKS1 On 05/04/2021 Spot Bond					0.00000	90.11045				0.00	3,042,171,800	3,000,000,000
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>3,042,171,800</b>	<b>3,000,000,000</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>3,042,171,800</b>	<b>3,000,000,000</b>
ABN05 On 18/04/2021 Spot Bond			4.21000	192.68637	4.21000	192.61269				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			3.91000	3.91000	3.91000	125.09881				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			3.75000	3.75000	3.75000	174.10795				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			3.67000	3.67000	3.67000	219.36540				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABN63 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			10.21000	10.21000	10.21000	92.48616			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>
ABN79 On 21/12/2026 Spot Bond			10.64000	10.64000	10.64000	102.60188			0.00	0	0
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			9.03000	9.03000	9.03000	95.39018			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>
ABN87 On 21/12/2026 Spot Bond			11.18500	11.18500	11.18500	99.74313			0.00	0	0
<b>Total ABN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond					0.00000	100.88984			0.00	0	0
<b>Total ABN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN92 On 31/01/2019 Spot Bond					0.00000	101.92648			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			9.05500	101.04350	9.05500	101.01891		19,558,800,000,000.00	2,160,000,000	1,700,000,000	
<b>Total ABS11 SPOT</b>								<b>19,558,800,000,000.00</b>	<b>2,160,000,000</b>	<b>1,700,000,000</b>	
<b>Total For ABS11</b>								<b>19,558,800,000,000.00</b>	<b>2,160,000,000</b>	<b>1,700,000,000</b>	
ABS12 On 14/05/2020 Spot Bond			8.70000	104.74537	8.70000	104.72114		0.00	0	0	
<b>Total ABS12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.02356	9.20000	103.99813		0.00	0	0	
<b>Total ABS12/R207 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS12/R207</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS13 On 14/05/2022 Spot Bond			9.73500	103.93568	9.73500	103.90884		0.00	0	0	
<b>Total ABS13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS14 On 11/11/2020 Spot Bond			8.66000	105.21922	8.66000	105.19498		0.00	0	0	
<b>Total ABS14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			9.49000	105.14273	9.49000	105.11623		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			10.19500	105.49486	10.19500	105.46636			0.00	0	26,000,000
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>26,000,000</b>
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	<b>26,000,000</b>
ABS17 On 11/11/2027 Spot Bond			10.33500	106.34702	10.33500	106.31790			0.00	0	1,500,000,000
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
ABS18 On 26/09/2023 Spot Bond			10.06000	99.74506	10.06000	99.71802			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			8.13000	103.20353	8.13000	103.18106		27,642,000,000,000.00		3,400,000,000	1,700,000,000
<b>Total ABS6 SPOT</b>								<b>27,642,000,000,000.00</b>	<b>3,400,000,000</b>	<b>1,700,000,000</b>	
<b>Total For ABS6</b>								<b>27,642,000,000,000.00</b>	<b>3,400,000,000</b>	<b>1,700,000,000</b>	
ABS7 On 11/09/2026 Spot Bond			10.29500	92.93181	10.29500	92.90605			0.00	0	4,220,000,000
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,220,000,000</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>4,220,000,000</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.71131	100.00000	9.68959			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			3.95000	3.95000	3.95000	286.41604			0.00	0	600,000,000
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
ABS14 On 31/01/2022 Spot Bond			3.30000	152.58754	3.30000	152.53299			0.00	0	0
<b>Total ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT02U</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	99.79509			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ACL08€ On 25/11/2020 Spot Bond			10.00000	111.62200	10.00000	111.59300				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	89.87853				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>
ACL09€ On 20/12/2025 Spot Bond					0.00000	88.94077				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			8.85000	8.85000	8.85000	102.00699				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	236.26943				0.00	0	0
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12€ On 20/09/2021 Spot Bond					0.00000	236.26603				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.69455				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 25/11/2020 Spot Bond			10.00000	111.62200	10.00000	111.59300				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.69676				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			8.32000	8.32000	8.32000	104.11574				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond					0.00000	100.69477				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL17€ On 20/06/2019 Spot Bond					0.00000	100.65835				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/06/2019 Spot Bond					0.00000	101.31519				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL185 On 20/09/2022 Spot Bond					0.00000	100.69092				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond					0.00000	101.43492				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188 On 20/09/2020 Spot Bond					0.00000	100.70897				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond					0.00000	100.71127				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	100.71127				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	100.72365				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	100.72365				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	161.14114				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	163.81240				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>
ACL214 On 20/09/2020 Spot Bond					0.00000	95.83547				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>
ACL218 On 20/12/2018 Spot Bond					0.00000	100.64374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond					0.00000	100.68803				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	101.63987				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	99.78922				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	100.68510				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	100.67419				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>
AECI01 On 11/09/2021 Spot Bond					0.00000	100.85620				0.00	0	0
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI02 On 11/09/2023 Spot Bond					0.00000	100.87578				0.00	0	0
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	100.25736				0.00	4,700,000,000	5,350,000,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>4,700,000,000</b>	<b>5,350,000,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>4,700,000,000</b>	<b>5,350,000,000</b>
AHF2A On 18/07/2021 Spot Bond					0.00000	99.61684				0.00	0	0
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B On 18/07/2021 Spot Bond					0.00000	99.61684				0.00	0	0
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/07/2021 Spot Bond					0.00000	99.61891				0.00	0	0
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/04/2019 Spot Bond					0.00000	100.18803				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	99.97854			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	99.97192			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	99.97323			0.00	0	0
<b>Total AHF3B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2019 Spot Bond					0.00000	99.96248			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	99.96640			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		102,958,478,200,000.00	1,029,584,782	2,080,164,728	
<b>Total AHY2U SPOT</b>								<b>12,958,478,200,000.00</b>	<b>1,029,584,782</b>	<b>2,080,164,728</b>	
<b>Total For AHY2U</b>								<b>12,958,478,200,000.00</b>	<b>1,029,584,782</b>	<b>2,080,164,728</b>	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		832,780,780,300,000.00	18,327,807,803	19,221,561,889	
<b>Total AIG2U SPOT</b>								<b>12,780,780,300,000.00</b>	<b>18,327,807,803</b>	<b>19,221,561,889</b>	
<b>Total For AIG2U</b>								<b>12,780,780,300,000.00</b>	<b>18,327,807,803</b>	<b>19,221,561,889</b>	
AIR01 On 15/03/2019 Spot Bond			6.99000	101.41558	6.99000	101.39669		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			9.93500	111.69491	9.93500	111.66532		0.00	0	60,000,000	
<b>Total AIR02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>60,000,000</b>	
<b>Total For AIR02</b>								<b>0.00</b>	<b>0</b>	<b>60,000,000</b>	
AIR04 On 29/05/2024 Spot Bond			10.02000	100.30320	10.02000	100.27655		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIR04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			11.29500	95.56932	11.29500	95.54078				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			4.06000	178.14524	4.06000	178.07783				0.00	0	0
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond					0.00000	100.80816				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>
APF04 On 21/10/2021 Spot Bond					0.00000	99.88106				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	101.32888				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	101.97121				0.00	0	300,000,000
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
APF07 On 25/06/2023 Spot Bond					0.00000	100.55118				0.00	0	0
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF08 On 24/07/2021 Spot Bond					0.00000	99.84120				0.00	0	500,000,000
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
APF09 On 24/07/2023 Spot Bond					0.00000	99.83704				0.00	0	0
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF09</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AS127U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS127U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS167U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS167U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS168U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS180U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS180U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS221U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS221U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS248U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS248U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS249U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS249U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS266U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS266U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS288U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS288U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS294L On 21/10/2022 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 AS294U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS294U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01 On 20/03/2019 Spot Bond					0.00000	100.65842				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02 On 07/12/2033 Spot Bond			3.92000	238.20829	3.92000	238.11906				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02 On 20/06/2019 Spot Bond					0.00000	101.01167				0.00	0	0
<b>Total ASN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 10/11/2019 Spot Bond					0.00000	101.65843				0.00	0	0
<b>Total ASN036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 07/12/2033 Spot Bond			3.93500	212.87798	3.93500	212.79816				0.00	0	0
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 22/04/2020 Spot Bond					0.00000	99.88233				0.00	0	0
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 28/04/2020 Spot Bond					0.00000	101.98301				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	101.95080				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 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
ASN064 On 07/02/2020 Spot Bond					0.00000	101.71769				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>
ASN069 On 20/06/2020 Spot Bond					0.00000	100.77496				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>
ASN078 On 20/09/2020 Spot Bond					0.00000	100.66538				0.00	0	0
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN080 On 20/06/2020 Spot Bond					0.00000	102.10788				0.00	0	27,700,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,700,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>0</b>	<b>27,700,000</b>
ASN083 On 03/09/2020 Spot Bond					0.00000	101.21753				0.00	0	0
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN084 On 01/10/2020 Spot Bond					0.00000	109.08460				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN087 On 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>
ASN091 On 21/10/2020 Spot Bond					0.00000	99.88508				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN092 On 10/11/2020 Spot Bond					0.00000	101.68036				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN096 On 20/12/2020 Spot Bond					0.00000	81.90835				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>
ASN099 On 02/12/2020 Spot Bond					0.00000	101.11056				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>
ASN111 On 07/03/2021 Spot Bond					0.00000	100.99946				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN115 On 20/12/2020 Spot Bond					0.00000	100.86848				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>
ASN121 On 20/03/2019 Spot Bond					0.00000	100.67118				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>
ASN125 On 24/02/2019 Spot Bond					0.00000	101.34486				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>
ASN128 On 24/02/2019 Spot Bond					0.00000	101.33563				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>
ASN129 On 24/02/2019 Spot Bond					0.00000	101.32290				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>
ASN130 On 03/03/2019 Spot Bond					0.00000	101.09867				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>
ASN131 On 03/03/2019 Spot Bond					0.00000	101.08973				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>
ASN132 On 20/12/2020 Spot Bond					0.00000	100.86125				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>
ASN134 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>
ASN135 On 31/12/2018 Spot Bond					0.00000	97.57000				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>
ASN136 On 31/01/2022 Spot Bond			4.03000	149.18750	4.03000	149.13125				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14( On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14( On 31/12/2018 Spot Bond					0.00000	97.57000				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	102.42029				0.00	0	260,000,000
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</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	77.48947				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	101.79700				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	101.79700				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			4.07500	148.98087	4.07500	148.92452				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	114.14083				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	101.13445				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			4.65000	161.82588	4.65000	161.76199				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 08/08/2021 Spot Bond					0.00000	101.77134				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	101.44586				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	101.75131				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	101.06298				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 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18 On 20/06/2022 Spot Bond					0.00000	100.76148				0.00	0	0
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18 On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19 On 12/06/2020 Spot Bond					0.00000	100.84839				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 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	100.40922				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			4.28000	103.05387	4.28000	103.01433				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	100.65096				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 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20 On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20 On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20 On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.65693				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	100.69826				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	101.55726				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	101.69573				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	101.18558				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	101.22185				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 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN218 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>
ASN219 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>
ASN220 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>
ASN223 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>
ASN225 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>
ASN228 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>
ASN229 On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN230 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>
ASN231 On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.17021				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>
ASN232 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>
ASN234 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>
ASN235 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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	100.93469				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>
<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>
ASN24: On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24: On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25: On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25: On 27/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN253 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN253</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25: On 25/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25: On 29/05/2021 Spot Bond					0.00000	101.15539				0.00	0	0
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25: On 05/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25: On 02/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN263 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN263</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 20/06/2023 Spot Bond					0.00000	100.76003				0.00	0	0
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 30/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN265 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN265</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN268 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN268</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN268 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN269 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN269</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN269 On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN270 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN270</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN270 On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN271 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN271</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN271 On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN272 On 25/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN273 On 20/06/2023 Spot Bond					0.00000	100.65460				0.00	0	0
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN274 On 27/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN275 On 04/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN276 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN276</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN276 On 08/08/2019 Spot Bond					0.00000	101.53129				0.00	0	0
<b>Total ASN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN277 On 15/08/2023 Spot Bond					0.00000	101.55760				0.00	0	0
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN278 On 20/08/2048 Spot Bond					0.00000	101.46456				0.00	0	0
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN279 On 21/08/2023 Spot Bond					0.00000	101.41810				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28 On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN281 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN281</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28 On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28 On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28 On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN284 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN284</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28 On 05/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN285 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN285</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28 On 13/09/2025 Spot Bond					0.00000	100.87807				0.00	0	0
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28 On 14/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN287 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN287</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28 On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN29 On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN29 On 26/09/2023 Spot Bond					0.00000	100.54639				0.00	0	0
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN29 On 02/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN29 On 09/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ASN295 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN295</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75I 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>
BAW17 On 05/12/2018 Spot Bond					0.00000	101.09240			0.00	0	30,000,000
<b>Total BAW17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For BAW17</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</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	101.14972			0.00	0	10,000,000
<b>Total BAW18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For BAW18</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
BAW19 On 05/12/2020 Spot Bond			9.35500	103.89297	9.35500	103.86702		9,355,000,000,000.00	1,000,000,000	1,500,000,000	
<b>Total BAW19 SPOT</b>								<b>9,355,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For BAW19</b>								<b>9,355,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,500,000,000</b>	
BAW21 On 24/03/2022 Spot Bond			9.40500	100.28750	9.40500	100.26204		0.00	0	0	
<b>Total BAW21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW21</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.58975	9.30000	100.56449		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	102.18942		0.00	0	0	
<b>Total BAW22 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW22</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW24 On 30/09/2019 Spot Bond					0.00000	101.25418		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	102.56097		0.00	0	200,000,000	
<b>Total BAW25 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>200,000,000</b>	
<b>Total For BAW25</b>								<b>0.00</b>	<b>0</b>	<b>200,000,000</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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.40641				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	101.36609				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>
BAYA45 On 31/03/2019 Spot Bond					0.00000	100.49509				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>
BAYA51 On 31/03/2019 Spot Bond					0.00000	100.51418				0.00	0	0
<b>Total BAYA51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA52 On 31/03/2019 Spot Bond					0.00000	100.99155				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>
BAYA54 On 30/09/2019 Spot Bond					0.00000	101.20011				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>
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.04856				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>
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.21480				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>
BAYA59 On 30/06/2022 Spot Bond			12.54000	105.64573	12.54000	105.61083				0.00	0	10,000,000
<b>Total BAYA59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For BAYA59</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
BAYA60 On 30/06/2020 Spot Bond			12.65500	12.65500	12.65500	103.24666				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>
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.53154				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>
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.50140				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.97620				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>
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.50569				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>
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.48426				0.00	0	0
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.50151				0.00	0	0
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA67 On 31/03/2023 Spot Bond			12.54000	12.54000	12.54000	95.88813				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>
BAYA68 On 30/06/2021 Spot Bond					0.00000	100.47369				0.00	0	0
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.47369				0.00	0	0
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.47369				0.00	0	0
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 31/03/2020 Spot Bond					0.00000	100.63397				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	105.79740				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB09 On 30/06/2020 Spot Bond					0.00000	100.65539				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>
BAYB10 On 30/06/2021 Spot Bond					0.00000	100.57004				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.57987				0.00	0	0
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.57987				0.00	0	0
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.57987				0.00	0	0
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC123 On 30/11/2018 Spot Bond					0.00000	100.97611				0.00	0	0
<b>Total BC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.02056				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>
BCJ14 On 09/05/2019 Spot Bond					0.00000	101.51549				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.55239				0.00	0	0
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.85929				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	100.49738				0.00	0	0
<b>Total BCJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			9.25500	9.25500	9.25500	189.63656				0.00	0	0
<b>Total BD0205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			9.25500	9.25500	9.25500	190.31780				0.00	0	0
<b>Total BD0206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			9.64000	9.64000	9.64000	90.65559				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	8.16145	100.00000	8.14338				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>
<b>Total For BG1A7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2019 Spot Bond					0.00000	102.98570				0.00	0	100,000,000
<b>Total BGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BGL01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BGL02 On 19/11/2019 Spot Bond			9.55000	105.75460	9.55000	105.72779				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	104.39053				0.00	0	70,000,000
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
BGL04 On 05/02/2020 Spot Bond			9.25000	102.95208	9.25000	102.92679				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL05 On 04/09/2020 Spot Bond			11.15500	101.70040	11.15500	101.66991				0.00	0	36,000,000
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,000,000</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>36,000,000</b>
BGL06 On 04/09/2020 Spot Bond					0.00000	103.81312				0.00	0	0
<b>Total BGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL07 On 03/09/2022 Spot Bond			11.47000	102.47782	11.47000	102.44625				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	101.28853				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			10.85500	101.51843	10.85500	101.48879				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	102.14837				0.00	0	0
<b>Total BGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL11 On 05/05/2021 Spot Bond			11.63500	107.30256	11.63500	107.26958				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	107.02164				0.00	1,100,000,000	1,100,000,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>1,100,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>1,100,000,000</b>
BGL13 On 20/08/2021 Spot Bond			10.25500	105.43035	10.25500	105.40170				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	105.62837				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	103.83170				0.00	16,300,000,000	16,340,000,000
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>16,300,000,000</b>	<b>16,340,000,000</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>16,300,000,000</b>	<b>16,340,000,000</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	101.52748				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	104.89161			0.00	0	0
<b>Total BGL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL18 On 30/09/2022 Spot Bond					0.00000	102.29806			0.00	0	0
<b>Total BGL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	103.60003			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	104.72659			0.00	0	0
<b>Total BGT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID05 On 30/06/2019 Spot Bond					0.00000	100.40001			0.00	0	0
<b>Total BID05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			7.56000	103.50803	7.56000	103.48705		3,780,000,000,000.00	500,000,000	2,700,000,000	
<b>Total BID06 SPOT</b>								<b>3,780,000,000,000.00</b>	<b>500,000,000</b>	<b>2,700,000,000</b>	
<b>Total For BID06</b>								<b>3,780,000,000,000.00</b>	<b>500,000,000</b>	<b>2,700,000,000</b>	
BID07 On 30/06/2020 Spot Bond					0.00000	100.64762			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	100.38984			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>
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.72527			0.00	0	0
<b>Total BNPP01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2020 Spot Bond					0.00000	100.52712			0.00	0	0
<b>Total BPPF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.70798			0.00	0	50,000,000
<b>Total BPPF04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For BPPF04</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
BPPF0 On 24/10/2018 Spot Bond					0.00000	99.85983			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BPPF05 On 22/03/2019 Spot Bond					0.00000	100.48262				0.00	0	0
<b>Total BPPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF07 On 22/03/2021 Spot Bond					0.00000	100.50631				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>
BPPF08 On 23/01/2019 Spot Bond					0.00000	99.87446				0.00	0	0
<b>Total BPPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF09 On 23/07/2019 Spot Bond					0.00000	99.87978				0.00	0	0
<b>Total BPPF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF10 On 23/07/2021 Spot Bond					0.00000	99.87391				0.00	0	0
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF11 On 09/10/2019 Spot Bond					0.00000	100.17582				0.00	0	0
<b>Total BPPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF12 On 09/10/2023 Spot Bond					0.00000	100.18820				0.00	0	0
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF13</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	100.50888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.50328				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>
BWZJ1 On 19/11/2018 Spot Bond					0.00000	101.53311				0.00	400,000,000	800,000,000
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>800,000,000</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>400,000,000</b>	<b>800,000,000</b>
BWZJ1 On 10/11/2019 Spot Bond					0.00000	102.14400				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	101.73589				0.00	0	0
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX161U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX161U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX162U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX162U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX163U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX163U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYA68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA68U</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>
CBL13 On 01/02/2019 Spot Bond					0.00000	102.89915				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			11.69000	102.30195	11.69000	102.27027				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 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	103.71730				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			9.19000	103.14934	9.19000	103.12416				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	103.77997				0.00	0	65,000,000
<b>Total CBL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000</b>
<b>Total For CBL20</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000</b>
CBL22 On 06/05/2020 Spot Bond			9.95500	101.75632	9.95500	101.72945				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>
CBL24 On 02/11/2020 Spot Bond					0.00000	102.00197				0.00	0	200,000,000
<b>Total CBL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CBL24</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CBL25 On 06/05/2019 Spot Bond					0.00000	102.24510				0.00	0	0
<b>Total CBL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL26 On 06/05/2021 Spot Bond			10.25500	106.84623	10.25500	106.81719				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	102.57988				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>
CBL28 On 21/05/2021 Spot Bond					0.00000	101.34851				0.00	0	3,800,000,000
<b>Total CBL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000,000</b>
<b>Total For CBL28</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000,000</b>
CCT01 On 23/06/2023 Spot Bond			10.61000	111.06703	10.61000	111.03566				0.00	0	0
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			10.68500	107.90034	10.68500	107.86965				0.00	0	600,000,000
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
CCT03 On 15/03/2025 Spot Bond			10.84000	102.44683	10.84000	102.41695				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT04 On 17/07/2027 Spot Bond			10.78500	10.78500	10.78500	100.43224				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	111.62240	10.00000	111.59330				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>
CGR21 On 12/10/2020 Spot Bond					0.00000	100.06098				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	102.11267				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	104.41327				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	101.30358				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	102.11569				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	103.38790				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>
CGR32 On 21/07/2020 Spot Bond					0.00000	99.85985				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	100.66046				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>
CGR37 On 08/02/2019 Spot Bond					0.00000	101.67431				0.00	0	0
<b>Total CGR37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR38 On 13/02/2021 Spot Bond					0.00000	101.96589				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR41 On 25/06/2021 Spot Bond					0.00000	100.66063				0.00	0	0
<b>Total CGR41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	102.36417				0.00	0	0
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR42</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>
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.93680				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 29/08/2021 Spot Bond			3.14000	147.23991	3.14000	147.11449				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
CLN193 On 13/09/2021 Spot Bond			4.00000	4.00000	4.00000	143.02485			0.00	0	0
<b>Total CLN198 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 25/11/2020 Spot Bond			10.00000	111.62200	10.00000	111.59300			0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN231 On 25/11/2020 Spot Bond			10.00000	111.62200	10.00000	111.59300			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>
CLN242 On 24/02/2019 Spot Bond			8.59000	101.59078	8.59000	101.59721			0.00	0	0
<b>Total CLN242 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN243 On 24/02/2019 Spot Bond			9.35000	101.32664	9.35000	101.30152			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>
CLN262 On 26/03/2019 Spot Bond			8.12000	101.24379	8.12000	101.22205			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>
CLN292 On 25/11/2020 Spot Bond			10.00000	111.62200	10.00000	111.59300			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>
CLN313 On 14/11/2022 Spot Bond					0.00000	101.71812			0.00	0	0
<b>Total CLN313 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			11.49000	97.84852	11.49000	97.81882			0.00	0	0
<b>Total CLN314 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			12.01000	94.23307	12.01000	94.20271			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>
CLN317 On 20/03/2023 Spot Bond					0.00000	100.76158			0.00	0	0
<b>Total CLN317 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 14/11/2022 Spot Bond					0.00000	101.68333			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN327 On 20/06/2023 Spot Bond					0.00000	100.76003				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>
CLN340 On 20/12/2018 Spot Bond					0.00000	101.33713				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN343 On 20/12/2023 Spot Bond					0.00000	100.81075				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2018 Spot Bond					0.00000	100.64374				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 20/12/2023 Spot Bond					0.00000	99.97524				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN350 On 28/10/2018 Spot Bond					0.00000	101.86426				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>
CLN360 On 20/03/2019 Spot Bond					0.00000	100.62779				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>
CLN362 On 20/03/2024 Spot Bond			10.67000	100.31360	10.67000	100.28480				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 20/03/2024 Spot Bond					0.00000	100.67678				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>
CLN364 On 06/08/2023 Spot Bond					0.00000	102.09284				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 20/03/2024 Spot Bond			12.81000	101.62807	12.81000	101.59321				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond					0.00000	102.17123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 26/07/2022 Spot Bond					0.00000	99.78093				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	109.63093				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	100.66765				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 20/03/2021 Spot Bond			9.65500	101.22498	9.65500	101.19861				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	99.05347				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	99.07497	10.98000	99.04571				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	100.83170	11.00000	100.80187				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	100.75245				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			12.60000	98.59751	12.60000	98.56423				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	100.81637				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	100.67986				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 26/01/2021 Spot Bond					0.00000	99.76746				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond					0.00000	100.72014				0.00	0	0
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 20/12/2019 Spot Bond					0.00000	107.14677				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN393 On 20/09/2022 Spot Bond					0.00000	100.68365				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 20/03/2020 Spot Bond					0.00000	100.73476				0.00	0	0
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN396 On 20/06/2020 Spot Bond					0.00000	101.21153				0.00	0	0
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN397 On 14/11/2022 Spot Bond					0.00000	101.62765				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond					0.00000	101.61895				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 20/06/2020 Spot Bond					0.00000	100.68352				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond					0.00000	102.39587				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN406 On 20/06/2020 Spot Bond					0.00000	100.68715				0.00	0	0
<b>Total CLN407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 18/07/2020 Spot Bond					0.00000	99.97267				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN409 On 20/09/2020 Spot Bond					0.00000	100.75252				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.75615				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	99.97253				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	101.99639				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	100.78153				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 18/07/2020 Spot Bond					0.00000	99.97070				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	100.63071				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN419 On 20/12/2020 Spot Bond					0.00000	100.81781				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	52.53252				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	100.82505				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	99.70867				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>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond					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>
CLN424 On 20/12/2020 Spot Bond					0.00000	102.72850				0.00	0	0
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN425 On 20/12/2020 Spot Bond					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>
CLN426 On 20/12/2018 Spot Bond					0.00000	101.11204				0.00	0	0
<b>Total CLN427 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN427</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN427 On 20/12/2020 Spot Bond					0.00000	100.96965				0.00	0	0
<b>Total CLN429 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN429</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN429 On 20/12/2020 Spot Bond					0.00000	130.22416				0.00	0	0
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN430 On 20/12/2020 Spot Bond					0.00000	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>
CLN431 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>
CLN432 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>
CLN433 On 20/12/2020 Spot Bond					0.00000	131.13193				0.00	0	0
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 20/12/2020 Spot Bond					0.00000	100.74893				0.00	0	0
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN436 On 20/12/2020 Spot Bond					0.00000	100.71627				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 03/02/2021 Spot Bond					0.00000	101.95516				0.00	0	0
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN439 On 20/03/2021 Spot Bond					0.00000	132.34026				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>
CLN440 On 20/03/2021 Spot Bond					0.00000	101.32843				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>
CLN441 On 23/05/2021 Spot Bond					0.00000	101.49132				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>
CLN444 On 24/05/2021 Spot Bond			9.75500	108.08608	9.75500	108.05811				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>
CLN445 On 31/01/2022 Spot Bond			4.55000	146.82040	4.55000	146.76301				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>
CLN452 On 31/01/2025 Spot Bond			6.76000	106.34924	6.76000	106.30146				0.00	0	0
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN453 On 31/01/2025 Spot Bond			6.40000	108.53710	6.40000	108.48938				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>
CLN454 On 04/05/2021 Spot Bond					0.00000	101.44761				0.00	0	0
<b>Total CLN455 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN455</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN455 On 20/12/2021 Spot Bond					0.00000	100.84119				0.00	0	0
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN456 On 17/11/2021 Spot Bond					0.00000	101.56095				0.00	0	0
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN457 On 29/11/2021 Spot Bond					0.00000	102.20273				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46( On 29/11/2021 Spot Bond					0.00000	101.25500				0.00	0	0
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46( On 15/02/2022 Spot Bond					0.00000	105.59322				0.00	0	50,000,000
<b>Total CLN461 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For CLN461</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
CLN46( On 16/02/2022 Spot Bond			10.82500	102.47419	10.82500	102.44484				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>
CLN46( On 13/03/2022 Spot Bond			10.42000	99.90247	10.42000	99.87444				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>
CLN46( On 14/03/2020 Spot Bond					0.00000	100.80486				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>
CLN46( On 27/03/2020 Spot Bond					0.00000	100.47656				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>
CLN46( On 28/03/2020 Spot Bond					0.00000	100.46588				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>
CLN46( On 28/03/2022 Spot Bond					0.00000	101.79743				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>
CLN47( On 17/05/2019 Spot Bond					0.00000	101.43682				0.00	0	0
<b>Total CLN471 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN471</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47( On 19/11/2022 Spot Bond					0.00000	101.61555				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>
CLN47( On 23/06/2021 Spot Bond					0.00000	101.36103				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>
CLN47( On 20/09/2020 Spot Bond					0.00000	100.75615				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN477 On 29/11/2021 Spot Bond			100.00000	20.07864	100.00000	20.03445				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>
CLN480 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>
CLN481 On 07/06/2022 Spot Bond					0.00000	101.35563				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>
CLN482 On 20/05/2021 Spot Bond					0.00000	101.50891				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>
CLN483 On 20/05/2021 Spot Bond					0.00000	103.23564				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>
CLN484 On 02/12/2021 Spot Bond					0.00000	102.19617				0.00	0	50,000,000
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
CLN485 On 02/12/2021 Spot Bond			9.75500	103.37032	9.75500	103.34343				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>
CLN486 On 20/06/2022 Spot Bond					0.00000	101.31966				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>
CLN487 On 07/12/2021 Spot Bond			13.10000	103.40029	13.10000	103.21951				0.00	0	0
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN488 On 28/07/2022 Spot Bond			9.90000	99.69500	9.90000	99.66882				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>
CLN489 On 28/03/2020 Spot Bond					0.00000	100.46078				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>
CLN490 On 28/03/2022 Spot Bond					0.00000	101.06460				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.35563				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	100.42862				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	100.75567				0.00	0	0
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN493 On 07/06/2022 Spot Bond			12.25500	104.11196	12.25500	103.23828				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	101.18188				0.00	0	0
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN495 On 04/09/2024 Spot Bond			10.70000	98.50249	10.70000	98.47413				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	102.75035				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	103.92667				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	101.46161				0.00	0	0
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN499 On 10/10/2020 Spot Bond					0.00000	100.17184				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>
CLN500 On 11/10/2022 Spot Bond					0.00000	100.15504				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>
CLN501 On 11/10/2024 Spot Bond					0.00000	100.16054				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN502 On 20/12/2022 Spot Bond					0.00000	100.77956				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>
CLN503 On 11/10/2024 Spot Bond					0.00000	100.16054				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>
CLN504 On 24/10/2020 Spot Bond					0.00000	99.84397				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>
CLN505 On 30/04/2019 Spot Bond					0.00000	101.84301				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>
CLN506 On 20/12/2022 Spot Bond					0.00000	100.76359				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>
CLN507 On 24/02/2020 Spot Bond					0.00000	101.49135				0.00	0	0
<b>Total CLN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN510 On 11/10/2020 Spot Bond					0.00000	100.15253				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>
CLN511 On 14/11/2022 Spot Bond					0.00000	98.14093				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>
CLN512 On 07/06/2022 Spot Bond					0.00000	101.26945				0.00	0	0
<b>Total CLN512 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN512</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN514 On 23/02/2019 Spot Bond					0.00000	101.52082				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>
CLN515 On 23/02/2019 Spot Bond					0.00000	101.81840				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>
CLN516 On 15/09/2022 Spot Bond			9.96000	102.25353	9.96000	100.86293				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN517 On 30/10/2022 Spot Bond			10.01000	103.11450	10.01000	104.64133				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>
CLN518 On 25/11/2022 Spot Bond					0.00000	101.34758				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>
CLN519 On 30/06/2022 Spot Bond			9.60000	100.31894	9.60000	100.29237				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>
CLN520 On 12/03/2023 Spot Bond					0.00000	100.88141				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>
CLN521 On 17/09/2020 Spot Bond					0.00000	100.72081				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>
CLN522 On 27/02/2023 Spot Bond					0.00000	101.25310				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>
CLN523 On 13/05/2021 Spot Bond					0.00000	101.61321				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>
CLN524 On 09/09/2022 Spot Bond			9.20000	100.97375	9.20000	100.94867				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>
CLN525 On 24/04/2021 Spot Bond					0.00000	99.84307				0.00	0	0
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN526 On 26/04/2023 Spot Bond					0.00000	99.78935				0.00	0	0
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN527 On 21/02/2024 Spot Bond					0.00000	104.71430				0.00	0	0
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN528 On 25/11/2022 Spot Bond					0.00000	102.62645				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN528 On 29/11/2021 Spot Bond					0.00000	103.23969				0.00	0	0
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN529 On 12/03/2021 Spot Bond					0.00000	100.84653				0.00	0	0
<b>Total CLN530 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN530</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN530 On 12/03/2023 Spot Bond					0.00000	100.88141				0.00	0	0
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN531 On 20/06/2023 Spot Bond					0.00000	100.73097				0.00	0	0
<b>Total CLN532 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN532</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN532 On 20/06/2023 Spot Bond					0.00000	100.72007				0.00	0	0
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN533 On 18/07/2025 Spot Bond					0.00000	99.97617				0.00	0	0
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN534 On 18/07/2025 Spot Bond			10.86500	10.86500	10.86500	100.10522				0.00	0	0
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN535 On 18/07/2023 Spot Bond					0.00000	99.97674				0.00	0	0
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN536 On 25/10/2023 Spot Bond					0.00000	99.81622				0.00	0	0
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN537 On 16/08/2023 Spot Bond					0.00000	101.62591				0.00	0	0
<b>Total CLN538 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN538</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN538 On 20/12/2023 Spot Bond					0.00000	101.40916				0.00	0	0
<b>Total CLN539 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN539</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN539 On 17/01/2024 Spot Bond					0.00000	100.98014				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 20/12/2023 Spot Bond					0.00000	99.37635				0.00	0	4,660,000,000
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,660,000,000</b>
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	<b>4,660,000,000</b>
CLN54 On 30/05/2022 Spot Bond					0.00000	100.49291				0.00	0	0
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total CLN543 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN543</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond					0.00000	218.10076				0.00	0	0
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			9.64000	90.67892	9.64000	90.65559				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			9.25500	9.25500	9.25500	189.63656				0.00	0	0
<b>Total CLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			9.25500	9.25500	9.25500	190.31780				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>
CLNF1 On 20/06/2019 Spot Bond					0.00000	100.66564				0.00	0	0
<b>Total CLNF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 20/06/2019 Spot Bond					0.00000	100.82415				0.00	0	0
<b>Total CLNF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 20/09/2019 Spot Bond					0.00000	100.66557				0.00	0	0
<b>Total CLNF14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 20/06/2020 Spot Bond					0.00000	100.69079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
CLNF15 On 17/08/2021 Spot Bond					0.00000	101.54860			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>
COJ05 On 05/06/2023 Spot Bond			9.33000	115.08951	9.33000	115.06084			0.00	0	670,000,000
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>670,000,000</b>
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>	<b>670,000,000</b>
COJ07 On 23/03/2021 Spot Bond			9.86500	102.66491	9.86500	102.63760			0.00	0	100,000,000
<b>Total COJ07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COJ07</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COJ08 On 22/06/2026 Spot Bond			10.89500	106.52191	10.89500	106.49104			0.00	0	0
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJG0 On 09/06/2024 Spot Bond			10.50000	102.28027	10.50000	102.25167		2,100,000,000,000.00		200,000,000	50,000,000
<b>Total COJG01 SPOT</b>								<b>2,100,000,000,000.00</b>		<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For COJG01</b>								<b>2,100,000,000,000.00</b>		<b>200,000,000</b>	<b>50,000,000</b>
COT01 On 03/04/2023 Spot Bond			10.73500	94.72555	10.73500	94.69834			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			12.03000	90.23564	12.03000	90.20668			0.00	0	570,000,000
<b>Total COT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>570,000,000</b>
<b>Total For COT02</b>									<b>0.00</b>	<b>0</b>	<b>570,000,000</b>
COT03 On 05/06/2028 Spot Bond			11.98500	89.26157	11.98500	89.23320			0.00	0	0
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			12.71500	12.71500	12.71500	96.20745			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	100.72407			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	100.71310			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>
CSA041 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
CSD04U 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>
DEN80 On 11/12/2018 Spot Bond					0.00000	100.92741				0.00	0	0
<b>Total DEN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 11/09/2019 Spot Bond					0.00000	100.86129				0.00	0	0
<b>Total DENG83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 23/09/2019 Spot Bond					0.00000	100.61681				0.00	0	0
<b>Total DENG84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 21/09/2021 Spot Bond					0.00000	100.66093				0.00	0	0
<b>Total DENG85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 27/09/2019 Spot Bond					0.00000	100.45213				0.00	0	0
<b>Total DENG86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2021 Spot Bond					0.00000	100.48185				0.00	0	0
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2023 Spot Bond					0.00000	100.51247				0.00	0	0
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00 On 24/01/2019 Spot Bond					0.00000	99.74976				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	84.96421				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	101.26142				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	101.36078				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	101.58903			0.00	0	0
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY03 On 21/11/2024 Spot Bond			10.30500	10.30500	10.30500	104.90368			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>
DSY04 On 21/08/2026 Spot Bond					0.00000	101.19642			0.00	0	0
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			9.05500	102.92966	9.05500	102.90476			0.00	0	0
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV22 On 07/02/2020 Spot Bond			8.10500	103.46022	8.10500	103.43788			0.00	0	100,000,000
<b>Total DV22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For DV22</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	42.51754	100.00000	42.42395			0.00	0	0
<b>Total DV22/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV22/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV23 On 27/02/2023 Spot Bond			9.82000	102.01487	9.82000	101.98830		10,802,000,000,000.00	1,100,000,000	784,394,700	
<b>Total DV23 SPOT</b>								<b>10,802,000,000,000.00</b>	<b>1,100,000,000</b>	<b>784,394,700</b>	
<b>Total For DV23</b>								<b>10,802,000,000,000.00</b>	<b>1,100,000,000</b>	<b>784,394,700</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	13.83946	100.00000	13.80899		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	13.83946	100.00000	13.80899		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			9.90000	100.72601	9.90000	100.69958		5,544,000,000,000.00	560,000,000	280,000,000	
<b>Total DV24 SPOT</b>								<b>5,544,000,000,000.00</b>	<b>560,000,000</b>	<b>280,000,000</b>	
<b>Total For DV24</b>								<b>5,544,000,000,000.00</b>	<b>560,000,000</b>	<b>280,000,000</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.58089	9.69000	101.55478		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.58089	9.69000	101.55478		0.00	0	0	
<b>Total DV24/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV24/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.53500	93.10652	11.53500	93.07814		0.00	0	0	
<b>Total DV29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	101.64670	10.10000	101.61948			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.64670	10.10000	101.61948			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>
DVC03 On 23/10/2018 Spot Bond					0.00000	99.88120			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	101.48053			0.00	120,000,000	120,000,000
<b>Total DVF19 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>120,000,000</b>
<b>Total For DVF19</b>									<b>0.00</b>	<b>120,000,000</b>	<b>120,000,000</b>
DVF20 On 29/11/2019 Spot Bond					0.00000	101.19108			0.00	0	100,000,000
<b>Total DVF20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For DVF20</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
DVF20 On 28/03/2020 Spot Bond					0.00000	100.84434			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	101.39176			0.00	0	100,000,000
<b>Total DVF20C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For DVF20C</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
DVF20 On 23/10/2020 Spot Bond					0.00000	99.98416			0.00	0	0
<b>Total DVF20D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF21 On 29/11/2021 Spot Bond					0.00000	101.19128			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	101.12825			0.00	0	0
<b>Total DVF22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22 On 29/08/2022 Spot Bond					0.00000	101.16874			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	99.84809			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	99.86523			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.20000	111.47941	8.20000	111.45507				0.00	0	200,000,000
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
E170/R On 01/08/2020 Spot Bond			100.00000	36.32252	100.00000	36.24258				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			8.86000	101.91373	8.86000	101.88934				0.00	0	0
<b>Total ECN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			9.46500	101.71224	9.46500	101.68626				0.00	0	0
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			10.21000	99.85567	10.21000	99.82820				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			4.18000	103.19459	4.18000	103.15508				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			3.93000	95.58690	3.93000	95.55111				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	122.01951	2.25000	121.97931				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			3.79000	129.29408	3.79000	129.24618				0.00	0	0
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL29 On 19/11/2029 Spot Bond			3.80000	115.23530	3.80000	115.19258				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			3.80000	113.17564	3.80000	113.13366				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			3.84000	104.86468	3.84000	104.82562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			3.90000	96.99370	3.90000	96.95746			0.00	0	0
<b>Total EL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL36/I2 On 31/01/2036 Spot Bond			2.25000	122.01951	2.25000	121.97931			0.00	0	0
<b>Total EL36/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36/I2038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			9.13000	104.62189	9.13000	104.59652			0.00	0	20,000,000
<b>Total EMM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For EMM01</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
EMM02 On 11/03/2021 Spot Bond			9.15500	104.37840	9.15500	104.35260			0.00	0	10,000,000
<b>Total EMM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For EMM02</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
EMM03 On 04/05/2024 Spot Bond			11.15500	100.06872	11.15500	100.03920			0.00	0	10,000,000
<b>Total EMM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For EMM03</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
EMM04 On 16/05/2028 Spot Bond			11.33500	11.33500	11.33500	96.50798			0.00	0	0
<b>Total EMM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			11.58500	11.58500	11.58500	96.57852		5,792,500,000,000.00	500,000,000	2,166,666,500	
<b>Total EMM05 SPOT</b>								<b>5,792,500,000,000.00</b>	<b>500,000,000</b>	<b>2,166,666,500</b>	
<b>Total For EMM05</b>								<b>5,792,500,000,000.00</b>	<b>500,000,000</b>	<b>2,166,666,500</b>	
EMM06 On 23/06/2025 Spot Bond			11.13500	11.13500	11.13500	100.88573		0.00	0	0	
<b>Total EMM06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM06</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			10.98500	10.98500	10.98500	101.22291		0.00	0	0	
<b>Total EMM07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM07</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			11.58000	11.58000	11.58000	88.35320		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					0.00000	102.38707		0.00	0	0	
<b>Total ENX01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ENX01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ENX01 On 23/04/2021 Spot Bond					0.00000	102.22244		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ENX01S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01S</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX02 On 10/09/2022 Spot Bond					0.00000	100.98468				0.00	0	0
<b>Total ENX02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX03I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ENX03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond					0.00000	101.05691				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	101.29373				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	102.19470				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	101.56273				0.00	0	0
<b>Total EPF011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF012 On 06/11/2020 Spot Bond					0.00000	102.41061				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>
EPF014 On 28/05/2021 Spot Bond					0.00000	101.21952				0.00	0	0
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF015 On 04/06/2023 Spot Bond					0.00000	101.07371				0.00	0	0
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF016 On 07/09/2021 Spot Bond					0.00000	100.93992				0.00	0	0
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF017 On 07/09/2023 Spot Bond					0.00000	100.95615				0.00	0	0
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF02L On 01/09/2019 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 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>
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF06L On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3I On 06/11/2018 Spot Bond					0.00000	101.61238				0.00	0	0
<b>Total EPFC36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3I On 04/03/2019 Spot Bond					0.00000	100.99732				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>
EPFC3I On 06/09/2019 Spot Bond					0.00000	100.92997				0.00	0	0
<b>Total EPFC39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4I On 03/04/2019 Spot Bond					0.00000	100.28762				0.00	0	0
<b>Total EPFC40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC40</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		206,751,996,600,000.00		2,067,519,966	1,033,759,983	
<b>Total EQS05 SPOT</b>								<b>16,751,996,600,000.00</b>		<b>2,067,519,966</b>	<b>1,033,759,983</b>	
<b>Total For EQS05</b>								<b>16,751,996,600,000.00</b>		<b>2,067,519,966</b>	<b>1,033,759,983</b>	
EQS06 On 09/04/2020 Spot Bond					0.00000	98.24575				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>
EQS10 On 28/07/2022 Spot Bond					0.00000	102.16647				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>
EQS11I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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	101.49462				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	101.51937				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	101.57749				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	101.68361				0.00	0	0
<b>Total ERS3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 25/11/2020 Spot Bond			10.00000	111.62200	10.00000	111.59300				0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2-On 17/08/2020 Spot Bond					0.00000	101.22603				0.00	0	0
<b>Total ERSA21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2-On 17/05/2019 Spot Bond					0.00000	101.67486				0.00	0	0
<b>Total ERSA22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2-On 17/08/2019 Spot Bond					0.00000	101.83890				0.00	0	0
<b>Total ERSA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2-On 17/08/2020 Spot Bond					0.00000	101.43668				0.00	0	0
<b>Total ERSA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2-On 17/08/2022 Spot Bond					0.00000	101.48642				0.00	0	0
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Spot Bond			9.76000	103.10207	9.76000	103.07537				0.00	0	2,508,432,200
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,508,432,200</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>2,508,432,200</b>
ES23/R-On 25/01/2023 Spot Bond			10.00000	102.27949	10.00000	102.25237				0.00	0	0

Contract Details	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			10.48500	86.93587	10.48500	86.91146			0.00	0	6,618,000,200
<b>Total ES26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,618,000,200</b>
<b>Total For ES26</b>									<b>0.00</b>	<b>0</b>	<b>6,618,000,200</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.33903	7.85000	100.31780			0.00	0	0
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Spot Bond			11.24000	73.91151	11.26000	73.77542			0.00	0	620,975,800
<b>Total ES33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>620,975,800</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>620,975,800</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.67345	7.50000	100.65297			0.00	0	0
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Spot Bond			11.49500	75.66776	11.49500	75.64465		172,425,000,000.00		15,000,000	3,620,365,300
<b>Total ES42 SPOT</b>								<b>172,425,000,000.00</b>		<b>15,000,000</b>	<b>3,620,365,300</b>
<b>Total For ES42</b>								<b>172,425,000,000.00</b>		<b>15,000,000</b>	<b>3,620,365,300</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	99.84092	8.50000	99.81821		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					0.00000	100.00315		0.00		0	0
<b>Total ESFR03 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ESFR03</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
EXX02 On 19/05/2019 Spot Bond					0.00000	100.90047		0.00		0	0
<b>Total EXX02 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For EXX02</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.66926		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	100.69087		0.00		0	0

Contract Details	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	101.34964				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	100.49221				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	101.16878				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	102.00200				0.00	0	0

Contract Details	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	101.57779				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	101.68087				0.00	0	120,000,000
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.39836				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>
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			7.39000	102.91643	7.39000	102.89587				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	101.40654				0.00	0	1,045,000,000
<b>Total FRB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,045,000,000</b>
<b>Total For FRB12</b>										<b>0.00</b>	<b>0</b>	<b>1,045,000,000</b>
FRB13 On 02/06/2021 Spot Bond					0.00000	99.98574				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			10.85500	10.85500	10.85500	101.80920				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	103.43527				0.00	0	0
<b>Total FRB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	102.62708				0.00	580,000,000	290,000,000

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 FRB16 SPOT</b>										<b>0.00</b>	<b>580,000,000</b>	<b>290,000,000</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>580,000,000</b>	<b>290,000,000</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	105.08971				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	104.73887				0.00	2,090,000,000	1,560,000,000
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>2,090,000,000</b>	<b>1,560,000,000</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>2,090,000,000</b>	<b>1,560,000,000</b>
FRB19 On 14/04/2021 Spot Bond			11.55500	101.79960	11.55500	101.76819				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	102.55726				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	101.61562				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	107.01297				0.00	0	40,000,000
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	101.23958				0.00	0	240,000,000
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
FRBC2 On 21/12/2018 Spot Bond			7.73500	104.58159	7.73500	104.55972				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	101.00689				0.00	0	0
<b>Total FRBC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			3.45000	151.88146	3.45000	151.82653				0.00	0	0
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			3.64000	3.64000	3.64000	290.35658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			3.76000	3.76000	3.76000	126.18775				0.00	0	0
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			4.04000	170.08019	4.04000	170.01582				0.00	0	0
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI29 On 31/03/2029 Spot Bond			4.06500	4.06500	4.06500	86.11351				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			4.57000	4.57000	4.57000	198.01848				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			4.50000	90.26543	4.50000	90.23015				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			4.54000	91.99515	4.54000	92.34013				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			8.80000	8.80000	8.80000	83.33166				0.00	0	0
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 28/10/2024 Spot Bond			10.24000	10.24000	10.24000	55.30444				0.00	0	0
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 10/12/2024 Spot Bond			10.28000	10.28000	10.28000	54.55375				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	101.36506				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 31/01/2025 Spot Bond			4.85500	4.85500	4.85500	118.47776				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17 On 06/08/2023 Spot Bond					0.00000	101.63405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2020 Spot Bond					0.00000	100.76485				0.00	0	0
<b>Total FRC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 06/08/2023 Spot Bond					0.00000	90.43097				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond					0.00000	101.26273				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond					0.00000	100.86468				0.00	0	0
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond					0.00000	100.70329				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond					0.00000	100.70943				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2019 Spot Bond					0.00000	100.63803				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 25/11/2020 Spot Bond			10.00000	111.62200	10.00000	111.59300				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 20/06/2024 Spot Bond					0.00000	100.74394				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/06/2019 Spot Bond					0.00000	100.88541				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.43319				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC210 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC211 On 20/12/2019 Spot Bond					0.00000	100.73109				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>
FRC212 On 07/05/2020 Spot Bond					0.00000	101.74683				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC213 On 04/06/2021 Spot Bond			100.00000	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>
FRC214 On 07/11/2019 Spot Bond					0.00000	101.99658				0.00	0	0
<b>Total FRC215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC216 On 04/11/2019 Spot Bond					0.00000	101.77964				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>
FRC220 On 31/01/2022 Spot Bond			4.11000	148.82040	4.11000	148.76397				0.00	0	0
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC222 On 20/05/2020 Spot Bond					0.00000	101.44589				0.00	0	0
<b>Total FRC225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC226 On 31/01/2022 Spot Bond			4.97000	144.94107	4.97000	144.88280				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>
FRC234 On 20/12/2020 Spot Bond					0.00000	101.03959				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>
FRC235 On 08/02/2020 Spot Bond					0.00000	102.57340				0.00	0	0
<b>Total FRC236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23: On 19/10/2020 Spot Bond					0.00000	99.92974				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	102.94866				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	100.95186				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	102.00306				0.00	0	0
<b>Total FRC240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	102.42121				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	102.21797				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	99.89672				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	103.76121				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	99.89779				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	100.50139				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	102.78390				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	98.36743				0.00	0	0
<b>Total FRC248 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC248</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24( On 19/10/2020 Spot Bond					0.00000	100.24234				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	101.23656				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	101.86018				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	100.83176				0.00	0	0
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 27/03/2020 Spot Bond					0.00000	100.74279				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	102.02006				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	100.46847				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	102.09136				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	106.45919				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	105.36860	3.45500	105.33048				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	100.16905				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC26: On 13/07/2020 Spot Bond					0.00000	100.04456				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	100.68177				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	100.04445				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	100.82515				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>
FRC26: On 23/08/2019 Spot Bond					0.00000	101.24516				0.00	0	500,000,000
<b>Total FRC266 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRC266</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRC26: On 06/08/2023 Spot Bond					0.00000	105.25288				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>
FRC26: On 21/10/2019 Spot Bond					0.00000	99.89854				0.00	0	0
<b>Total FRC269 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC269</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 16/11/2019 Spot Bond					0.00000	101.38139				0.00	0	0
<b>Total FRC270 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC270</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 30/01/2023 Spot Bond					0.00000	101.97224				0.00	0	0
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.02999				0.00	0	0
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 07/12/2023 Spot Bond			8.82000	102.12824	8.82000	103.16180				0.00	0	0
<b>Total FRC273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 02/05/2028 Spot Bond			9.80000	104.39939	9.80000	104.46454				0.00	0	0
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC271 On 12/12/2020 Spot Bond					0.00000	100.85126			0.00	0	0
<b>Total FRC275 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC275</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC276 On 12/12/2020 Spot Bond					0.00000	100.85316			0.00	0	0
<b>Total FRC276 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC276</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC277 On 04/03/2021 Spot Bond					0.00000	101.01568			0.00	0	0
<b>Total FRC277 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC277</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC278 On 27/03/2020 Spot Bond					0.00000	100.44852			0.00	0	0
<b>Total FRC278 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC278</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC279 On 21/11/2022 Spot Bond					0.00000	101.35862			0.00	0	820,000,000
<b>Total FRC279 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>820,000,000</b>
<b>Total For FRC279</b>									<b>0.00</b>	<b>0</b>	<b>820,000,000</b>
FRC280 On 20/12/2023 Spot Bond					0.00000	100.73092			0.00	0	0
<b>Total FRC280 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC280</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC281 On 03/09/2019 Spot Bond					0.00000	101.51470			0.00	0	0
<b>Total FRC281 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC281</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC282 On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	101.15947			0.00	0	0
<b>Total FRC282 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC282</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC283 On 26/01/2021 Spot Bond					0.00000	100.56587			0.00	0	0
<b>Total FRC283 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC283</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC284 On 11/11/2024 Spot Bond					0.00000	100.12727			0.00	0	0
<b>Total FRC284 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC284</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			4.75000	4.75000	4.75000	145.86407		31,516,250,000,000.00	6,635,000,000	6,635,000,000	
<b>Total FRC66 SPOT</b>								<b>31,516,250,000,000.00</b>	<b>6,635,000,000</b>	<b>6,635,000,000</b>	
<b>Total For FRC66</b>								<b>31,516,250,000,000.00</b>	<b>6,635,000,000</b>	<b>6,635,000,000</b>	
FRC69 On 31/01/2022 Spot Bond			4.69000	4.69000	4.69000	146.13307		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71 On 31/01/2022 Spot Bond			4.67000	4.67000	4.67000	146.22287			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>
FRD011 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD171 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD181 On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD191 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD201 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD211 On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD221 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD22U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD22U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			4.58000	85.48482	4.58000	85.43397			0.00	0	0
<b>Total FRI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRI38 On 31/01/2038 Spot Bond			4.50500	99.73284	4.50500	99.69397			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	100.53105			0.00	500,000,000	500,000,000
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.69554			0.00	0	0
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.24141				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	102.33209				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	102.38616				0.00	6,000,000,000	3,500,000,000
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,500,000,000</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,500,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.64486				0.00	2,000,000,000	1,000,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.76936				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			3.32800	3.32800	3.32800	99.97811				0.00	0	0
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 31/01/2038 Spot Bond			3.75000	3.75000	3.75000	111.38129				0.00	0	0
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond					0.00000	101.92832				0.00	0	0
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 23/01/2024 Spot Bond					0.00000	101.92832				0.00	0	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 31/01/2038 Spot Bond			3.89000	109.13448	3.89000	109.09374				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			3.87000	214.46650	3.87000	214.38645				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>
FRS11 On 31/01/2038 Spot Bond			4.68000	97.23977	4.68000	97.20143				0.00	0	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 07/12/2033 Spot Bond			3.90000	3.90000	3.90000	213.65159				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>
FRS11 On 29/04/2019 Spot Bond					0.00000	102.29588				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>
FRS11 On 31/01/2025 Spot Bond			4.11000	123.71026	4.11000	123.66335				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>
FRS11 On 31/01/2038 Spot Bond			3.70500	112.17014	3.70500	112.12882				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>
FRS11 On 31/01/2038 Spot Bond			4.42000	100.97190	4.42000	100.93278				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>
FRS12 On 07/12/2033 Spot Bond			4.02000	210.82244	4.02000	210.74288				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>
FRS12 On 07/12/2033 Spot Bond			4.07000	209.62462	4.07000	209.54527				0.00	0	0
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 31/01/2025 Spot Bond			3.64000	158.51018	3.64000	111.24374				0.00	0	0
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 07/12/2033 Spot Bond			4.10000	208.90997	4.10000	208.83072				0.00	0	0
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 31/01/2038 Spot Bond			5.25000	89.63299	5.25000	89.59629				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS126 On 31/03/2028 Spot Bond			4.83000	159.47854	4.83000	159.41481			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			4.78000	95.84941	4.78000	95.81136			0.00	0	0
<b>Total FRS127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 31/03/2028 Spot Bond			4.35000	165.82665	4.35000	165.76253			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			4.41000	165.01751	4.41000	164.95344			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			4.61000	197.20811	4.61000	197.13060			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	93.27759			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			4.71000	96.82009	4.71000	96.78183			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			4.96500	4.96500	4.96500	93.30348			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			4.49000	99.95014	4.49000	99.91123			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			4.22000	167.59540	4.22000	167.53119			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			4.38000	202.38247	4.38000	202.30418			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>
FRS142 On 31/03/2028 Spot Bond			4.35000	165.82665	4.35000	165.76253			0.00	0	0
<b>Total FRS142 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS141 On 31/03/2028 Spot Bond			4.35000	165.82665	4.35000	165.76253			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			4.64000	161.95744	4.64000	161.89355			0.00	0	0
<b>Total FRS145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS145 On 31/01/2025 Spot Bond			4.41000	121.59201	4.41000	121.54494			0.00	0	0
<b>Total FRS146 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS146</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS146 On 31/01/2022 Spot Bond			3.81000	150.20261	3.81000	150.14686			0.00	0	0
<b>Total FRS147 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS147 On 31/03/2028 Spot Bond			4.70000	161.16990	4.70000	161.10605			0.00	0	0
<b>Total FRS149 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS149</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS149 On 31/03/2028 Spot Bond			4.74000	160.64729	4.74000	160.58348			0.00	0	0
<b>Total FRS150 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS150 On 31/01/2025 Spot Bond			4.38000	121.80197	4.38000	121.75492			0.00	0	0
<b>Total FRS151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS151 On 31/03/2028 Spot Bond			4.71000	161.03907	4.71000	160.97522			0.00	0	0
<b>Total FRS152 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			4.75000	4.75000	4.75000	160.45315			0.00	0	0
<b>Total FRS153 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS153</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS153 On 20/06/2022 Spot Bond					0.00000	82.60068			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>
FRS158 On 06/06/2023 Spot Bond					0.00000	90.50506			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>
FRS159 On 06/06/2024 Spot Bond					0.00000	94.12622			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS16 On 06/06/2025 Spot Bond					0.00000	94.95084				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	66.56445				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	73.74200				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	79.45928				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	81.37913				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	37.53263				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	53.65782				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	51.91597				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	38.91614				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	214.86616				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>
FRS17 On 16/10/2022 Spot Bond					0.00000	100.02160				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	100.02302				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>

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 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	71.51398			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	71.51387			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>
FRS17: On 19/07/2024 Spot Bond					0.00000	97.92709			0.00	0	0
<b>Total FRS177 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS177</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17: On 02/08/2019 Spot Bond					0.00000	107.85500			0.00	0	0
<b>Total FRS178 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS178</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17: On 15/08/2019 Spot Bond					0.00000	98.50470			0.00	0	0
<b>Total FRS179 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS179</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18: On 18/09/2023 Spot Bond					0.00000	100.72799			0.00	0	0
<b>Total FRS180 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS180</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18: On 19/09/2019 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total FRS181 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS181</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18: On 27/09/2025 Spot Bond					0.00000	100.52189			0.00	0	0
<b>Total FRS182 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS182</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18: On 04/10/2021 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total FRS183 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS183</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			3.56000	3.56000	3.56000	291.38409			0.00	0	0
<b>Total FRS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37 On 07/12/2023 Spot Bond			3.45000	3.45000	3.45000	292.80407			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			4.17000	4.17000	4.17000	283.65858			0.00	0	0
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			3.60000	151.17924	3.60000	151.12396			0.00	0	0
<b>Total FRS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond					0.00000	101.95697			0.00	0	0
<b>Total FRS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			3.30000	152.58754	3.30000	152.53299			0.00	0	0
<b>Total FRS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond					0.00000	101.74017			0.00	0	0
<b>Total FRS62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			3.73000	105.51747	3.73000	105.47854			0.00	0	0
<b>Total FRS64 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS81 On 30/10/2042 Spot Bond			3.39000	82.41385	3.39000	113.58100			0.00	0	0
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			3.57000	3.57000	3.57000	127.58248			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>
FRS87 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	127.36109			0.00	0	0
<b>Total FRS87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			4.36000	4.36000	4.36000	281.30285			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>
FRX19 On 15/11/2019 Spot Bond			8.13000	104.68302	8.13000	104.66035			0.00	0	0
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX20 On 01/10/2020 Spot Bond			8.54500	100.76268	8.54500	100.73953			4,357,950,000,000.00	510,000,000	260,000,000
<b>Total FRX20 SPOT</b>									<b>4,357,950,000,000.00</b>	<b>510,000,000</b>	<b>260,000,000</b>
<b>Total For FRX20</b>									<b>4,357,950,000,000.00</b>	<b>510,000,000</b>	<b>260,000,000</b>
FRX23 On 28/02/2023 Spot Bond			9.51000	9.51000	9.51000	94.81314			115,831,800,000,000.00	12,180,000,000	18,090,000,000
<b>Total FRX23 SPOT</b>									<b>15,831,800,000,000.00</b>	<b>12,180,000,000</b>	<b>18,090,000,000</b>
<b>Total For FRX23</b>									<b>15,831,800,000,000.00</b>	<b>12,180,000,000</b>	<b>18,090,000,000</b>
FRX24 On 10/12/2024 Spot Bond			9.97500	107.28888	9.97500	107.26035			15,760,500,000,000.00	1,580,000,000	790,000,000
<b>Total FRX24 SPOT</b>									<b>15,760,500,000,000.00</b>	<b>1,580,000,000</b>	<b>790,000,000</b>
<b>Total For FRX24</b>									<b>15,760,500,000,000.00</b>	<b>1,580,000,000</b>	<b>790,000,000</b>
FRX25 On 26/07/2025 Spot Bond			10.23500	106.95289	10.23500	99.84011			0.00	0	0
<b>Total FRX25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			10.38500	95.72087	10.38500	95.69425			8,308,000,000,000.00	800,000,000	900,000,000
<b>Total FRX26 SPOT</b>									<b>8,308,000,000,000.00</b>	<b>800,000,000</b>	<b>900,000,000</b>
<b>Total For FRX26</b>									<b>8,308,000,000,000.00</b>	<b>800,000,000</b>	<b>900,000,000</b>
FRX27 On 07/03/2027 Spot Bond			10.41500	99.89320	10.41500	99.86519			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>
FRX28 On 26/07/2028 Spot Bond			10.31500	108.47387	10.31500	101.06789			0.00	0	0
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX30 On 31/01/2030 Spot Bond			10.92000	94.57451	10.92000	94.54719			0.00	0	0
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX31 On 21/02/2031 Spot Bond			11.04500	91.19262	11.04500	91.16598			0.00	0	80,000,000
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
FRX32 On 31/03/2032 Spot Bond			11.07000	96.54309	11.07000	96.67701			0.00	0	110,000,000
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
FRX45 On 14/04/2045 Spot Bond			12.04500	68.01858	12.04500	67.99673			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>
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	101.36136				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	101.37487				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	101.41426				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	101.58747				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	101.40320				0.00	0	350,000,000
<b>Total FS3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For FS3A5</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</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	101.99002				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>
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.47905			0.00	0	0
<b>Total FS6A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.54756			0.00	0	0
<b>Total FS6A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.58353				0.00	0	0
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.61012				0.00	0	0
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS6C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS6D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS6E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL02 On 15/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total GBL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL03 On 16/11/2020 Spot Bond					0.00000	101.71004				0.00	0	10,000,000,000
<b>Total GBL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For GBL03</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
GBL04 On 05/06/2021 Spot Bond					0.00000	101.27641				0.00	0	200,000,000
<b>Total GBL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For GBL04</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</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	101.19541				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	101.20925				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	101.29920				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31C On 25/02/2020 Spot Bond					0.00000	101.40983				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	101.47892				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>
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB22U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB22U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>
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>
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB28U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB28U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.86299			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	100.82883			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	0.00000			0.00	0	0
<b>Total GRT09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT10 On 13/05/2019 Spot Bond					0.00000	101.85948			0.00	0	0
<b>Total GRT10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT11 On 13/05/2021 Spot Bond					0.00000	101.57429			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	101.07396			0.00	0	100,000,000
<b>Total GRT12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For GRT12</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
GRT13 On 15/04/2020 Spot Bond					0.00000	100.04264			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	101.57319			0.00	0	430,000,000
<b>Total GRT14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>430,000,000</b>
<b>Total For GRT14</b>									<b>0.00</b>	<b>0</b>	<b>430,000,000</b>
GRT15 On 15/04/2020 Spot Bond					0.00000	100.11213			0.00	0	29,000,000
<b>Total GRT15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>29,000,000</b>
<b>Total For GRT15</b>									<b>0.00</b>	<b>0</b>	<b>29,000,000</b>
GRT16 On 17/10/2021 Spot Bond					0.00000	100.80806			0.00	0	0
<b>Total GRT16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT17 On 17/10/2023 Spot Bond			10.14000	100.06567	10.14000	100.03848			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT18 On 13/03/2020 Spot Bond					0.00000	100.93878			0.00	1,000,000,000	1,000,000,000
<b>Total GRT18 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For GRT18</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
GRT19 On 14/03/2022 Spot Bond					0.00000	101.67674			0.00	0	460,000,000
<b>Total GRT19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>460,000,000</b>
<b>Total For GRT19</b>									<b>0.00</b>	<b>0</b>	<b>460,000,000</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	101.61488			0.00	0	0
<b>Total GRT20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT21 On 03/04/2024 Spot Bond			10.78500	96.25701	10.78500	96.29902			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	100.02111			0.00	0	0
<b>Total GRT22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT23 On 16/10/2024 Spot Bond					0.00000	100.24784			0.00	0	50,000,000
<b>Total GRT23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For GRT23</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
GRT24 On 09/03/2023 Spot Bond					0.00000	100.86832			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	100.89821			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	100.92922			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>
GRT27 On 28/09/2023 Spot Bond					0.00000	100.43587			0.00	0	0
<b>Total GRT27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT27</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>
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRX02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HC2T3 On 05/10/2019 Spot Bond					0.00000	100.27009			0.00	0	0
<b>Total HC2T3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC2T3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.11468			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>
HILB04 On 01/11/2019 Spot Bond					0.00000	101.93368			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	100.30606			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	100.14596			0.00	0	266,500,000
<b>Total HILB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>266,500,000</b>
<b>Total For HILB06</b>									<b>0.00</b>	<b>0</b>	<b>266,500,000</b>
HILB07 On 11/07/2021 Spot Bond					0.00000	100.14781			0.00	0	350,000,000
<b>Total HILB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For HILB07</b>									<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	100.56173			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	100.39405			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>
HILB10 On 17/03/2022 Spot Bond					0.00000	100.71120			0.00	0	0
<b>Total HILB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB10</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	111.62200	10.00000	111.59300			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	101.57172			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	100.05092			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	100.13413			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>
HPF11 On 31/03/2023 Spot Bond					0.00000	100.39625			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			8.25000	104.51259	8.25000	104.48964			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	32.82116	100.00000	32.74891			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			3.91000	287.02831	3.91000	286.92085			0.00	0	1,440,000
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,440,000</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>1,440,000</b>
HWAY2 On 07/12/2024 Spot Bond			4.09000	4.09000	4.09000	287.57340			0.00	0	0
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 28/02/2033 Spot Bond			3.71000	84.14962	3.71000	98.31757			0.00	0	0
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2034 Spot Bond			11.09000	88.38323	11.09000	88.35731			0.00	0	1,590,000,000
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,590,000,000</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>1,590,000,000</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
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.00920	100.00000	10.98497			0.00	0	0
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2035 Spot Bond			11.09000	88.07429	11.09000	88.04846			0.00	0	100,000,000
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.00906	100.00000	10.98483			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	100.04252			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	100.95466			0.00	0	0
<b>Total HWF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HWF10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	111.62200	10.00000	111.59300			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			2.95500	132.26371	2.96000	132.17920		496,455,957,000,000.00	168,005,400,000	136,682,500,000	
<b>Total I2025 SPOT</b>								<b>16,455,957,000,000.00</b>	<b>168,005,400,000</b>	<b>136,682,500,000</b>	
<b>Total For I2025</b>								<b>16,455,957,000,000.00</b>	<b>168,005,400,000</b>	<b>136,682,500,000</b>	
I2029 On 31/03/2029 Spot Bond			2.99000	100.39146	2.99000	100.35632		111,169,994,000,000.00	37,180,600,000	42,607,499,000	
<b>Total I2029 SPOT</b>								<b>11,169,994,000,000.00</b>	<b>37,180,600,000</b>	<b>42,607,499,000</b>	
<b>Total For I2029</b>								<b>11,169,994,000,000.00</b>	<b>37,180,600,000</b>	<b>42,607,499,000</b>	
I2033 On 28/02/2033 Spot Bond			3.08000	102.49358	3.08000	102.45741		78,321,320,000,000.00	25,429,000,000	41,663,660,000	
<b>Total I2033 SPOT</b>								<b>78,321,320,000,000.00</b>	<b>25,429,000,000</b>	<b>41,663,660,000</b>	
<b>Total For I2033</b>								<b>78,321,320,000,000.00</b>	<b>25,429,000,000</b>	<b>41,663,660,000</b>	
I2038 On 31/01/2038 Spot Bond			3.13000	122.27397	3.13000	122.23080		173,611,397,000,000.00	55,466,900,000	191,490,000,000	
<b>Total I2038 SPOT</b>								<b>173,611,397,000,000.00</b>	<b>55,466,900,000</b>	<b>191,490,000,000</b>	
<b>Total For I2038</b>								<b>173,611,397,000,000.00</b>	<b>55,466,900,000</b>	<b>191,490,000,000</b>	
I2046 On 31/03/2046 Spot Bond			3.12500	116.35910	3.12500	116.31794		66,586,875,000,000.00	21,307,800,000	141,294,300,000	
<b>Total I2046 SPOT</b>								<b>66,586,875,000,000.00</b>	<b>21,307,800,000</b>	<b>141,294,300,000</b>	
<b>Total For I2046</b>								<b>66,586,875,000,000.00</b>	<b>21,307,800,000</b>	<b>141,294,300,000</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
I2050 On 31/12/2050 Spot Bond			3.14000	122.19591	3.14000	122.15277			59,893,616,000,000.00	19,074,400,000	111,826,223,100
<b>Total I2050 SPOT</b>									<b>59,893,616,000,000.00</b>	<b>19,074,400,000</b>	<b>111,826,223,100</b>
<b>Total For I2050</b>									<b>59,893,616,000,000.00</b>	<b>19,074,400,000</b>	<b>111,826,223,100</b>
IB105U On 20/07/2020 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	101.25705			0.00	0	0
<b>Total IBL100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL101 On 24/05/2022 Spot Bond			9.61500	9.61500	9.61500	101.97058			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	101.74276			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>
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.00000			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	101.61639			0.00	0	0
<b>Total IBL106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL108 On 22/11/2019 Spot Bond					0.00000	101.28261			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			4.02000	285.64294	4.02000	285.53517			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	100.88728			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL112 On 21/05/2020 Spot Bond					0.00000	101.29741				0.00	0	0
<b>Total IBL112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL113 On 21/05/2021 Spot Bond					0.00000	101.29740				0.00	0	0
<b>Total IBL113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL114 On 21/05/2022 Spot Bond					0.00000	101.35144				0.00	0	0
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL115 On 21/05/2023 Spot Bond					0.00000	101.33295				0.00	0	0
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL116 On 20/06/2020 Spot Bond					0.00000	100.61808				0.00	0	0
<b>Total IBL116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL117 On 13/07/2019 Spot Bond					0.00000	100.04041				0.00	0	0
<b>Total IBL117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL118 On 24/07/2020 Spot Bond					0.00000	99.85455				0.00	0	0
<b>Total IBL118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL119 On 16/08/2021 Spot Bond					0.00000	101.44051				0.00	0	0
<b>Total IBL119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL120 On 12/10/2020 Spot Bond					0.00000	100.15758				0.00	0	0
<b>Total IBL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			3.40000	3.40000	3.40000	152.06160				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	111.62200	10.00000	111.59300				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			7.62000	7.62000	7.62000	102.60763				0.00	0	0
<b>Total IBL45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL46 On 15/01/2020 Spot Bond			8.02000	8.02000	8.02000	100.93900				0.00	0	0
<b>Total IBL46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL50 On 02/08/2020 Spot Bond			8.87000	102.25333	8.87000	102.22921				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>
IBL56 On 31/01/2019 Spot Bond					0.00000	101.90519				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			7.36000	102.09345	7.36000	102.07336				0.00	0	0
<b>Total IBL59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			10.30000	101.51793	10.30000	101.49022				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	100.38178				0.00	0	0
<b>Total IBL61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond					0.00000	102.02544				0.00	0	2,000,000,000
<b>Total IBL64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For IBL64</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
IBL65 On 29/07/2021 Spot Bond					0.00000	101.81028				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			4.10000	148.86623	4.10000	148.80981				0.00	0	0
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond					0.00000	102.23457				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	101.27006				0.00	0	0
<b>Total IBL76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL77 On 25/11/2020 Spot Bond					0.00000	101.79525				0.00	0	0
<b>Total IBL77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			10.35000	102.92857	10.35000	102.90035			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			7.19000	102.95171	7.19000	102.93184			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	101.99625			0.00	0	29,000,000
<b>Total IBL82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>29,000,000</b>
<b>Total For IBL82</b>									<b>0.00</b>	<b>0</b>	<b>29,000,000</b>
IBL83 On 22/03/2019 Spot Bond					0.00000	100.52134			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	148,250,000
<b>Total IBL84U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>148,250,000</b>
<b>Total For IBL84U</b>									<b>0.00</b>	<b>0</b>	<b>148,250,000</b>
IBL85 On 20/05/2019 Spot Bond					0.00000	101.68869			0.00	0	0
<b>Total IBL85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL86 On 20/05/2021 Spot Bond					0.00000	102.44787			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			7.49000	105.26779	7.49000	105.24676			0.00	0	0
<b>Total IBL87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88 On 20/05/2021 Spot Bond			9.35500	106.39187	9.35500	106.36544			0.00	0	0
<b>Total IBL88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88/F On 20/05/2021 Spot Bond			100.00000	25.37566	100.00000	25.31981			0.00	0	0
<b>Total IBL88/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL89 On 26/05/2021 Spot Bond					0.00000	101.30026				0.00	0	0
<b>Total IBL89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IBL90U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL90U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL92 On 12/01/2020 Spot Bond					0.00000	100.02239				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>
IBL94 On 06/09/2019 Spot Bond					0.00000	101.08667				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	102.23139				0.00	0	1,000,000,000
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
IBL96 On 21/09/2019 Spot Bond					0.00000	101.11493				0.00	0	0
<b>Total IBL96 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL96</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL97 On 03/10/2019 Spot Bond					0.00000	100.33223				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	100.93455				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			7.36000	101.49357	7.36000	101.47353				0.00	0	45,000,000
<b>Total IBL99 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>45,000,000</b>
<b>Total For IBL99</b>										<b>0.00</b>	<b>0</b>	<b>45,000,000</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	10.39603	100.00000	10.37314				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	100.90777				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCC02 On 26/04/2019 Spot Bond					0.00000	99.81745				0.00	0	0
<b>Total IDCC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond					0.00000	99.90521				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			8.92500	98.85534	8.92500	98.83176			142,800,000,000,000.00	16,000,000,000	1,625,000,000	
<b>Total IDCG03 SPOT</b>									<b>12,800,000,000,000.00</b>	<b>16,000,000,000</b>	<b>1,625,000,000</b>	
<b>Total For IDCG03</b>									<b>12,800,000,000,000.00</b>	<b>16,000,000,000</b>	<b>1,625,000,000</b>	
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.72754				0.00	0	0
<b>Total IDCG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			10.31500	100.39433	10.31500	100.36690				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	101.53351				0.00	0	0
<b>Total IDCG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			12.03500	100.13927	12.03500	100.01479				0.00	0	0
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.58508				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	101.02050				0.00	0	0
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			11.18500	101.93363	11.18500	101.90332				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>
IDCG12 On 26/04/2021 Spot Bond					0.00000	99.89488				0.00	0	2,100,000,000
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,000</b>
<b>Total For IDCG12</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,000</b>
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.79901				0.00	0	0
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.00000			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	100.72947			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>
IDCP1L 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>
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.13735	100.00000	5.12593			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>
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IDCP3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			9.48500	99.57479	9.48500	99.54958			0.00	0	0
<b>Total IFC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IFC02 On 14/04/2021 Spot Bond			8.00500	101.77932	8.00500	101.75738			0.00	0	0
<b>Total IFC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN276U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN277U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN277U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN281U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN281U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN286U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN286U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN289U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN289U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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>
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN378U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN378U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN385U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN385U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
<b>Total IN386U SPOT</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For IN386U</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</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	111.62200	10.00000	111.59300				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>
ING335 On 15/08/2019 Spot Bond					0.00000	103.77513				0.00	0	0
<b>Total ING335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING360 On 22/09/2022 Spot Bond					0.00000	100.58346				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	101.08419				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	101.76492				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	101.79764				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING375 On 24/02/2023 Spot Bond					0.00000	101.92638				0.00	0	0
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING383 On 30/06/2020 Spot Bond					0.00000	100.52384				0.00	0	0
<b>Total ING383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING384 On 30/09/2020 Spot Bond					0.00000	78.71005				0.00	0	0
<b>Total ING384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond					0.00000	102.05189				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	100.66731				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	102.12888				0.00	0	0
<b>Total INLV03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV04 On 11/02/2021 Spot Bond			11.65500	104.52465	11.65500	104.49248				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	101.23638				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	111.62200	10.00000	111.59300				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>
IPF09 On 01/07/2019 Spot Bond					0.00000	100.62080				0.00	0	0
<b>Total IPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF13 On 04/12/2020 Spot Bond					0.00000	101.03887				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF14 On 17/12/2018 Spot Bond					0.00000	100.83343				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	101.02884				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	100.74835				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	100.52413				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	100.53007				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	100.53601				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	100.71445				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	100.74036				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	100.81387				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>
IPF24 On 05/02/2023 Spot Bond					0.00000	101.72038				0.00	0	0
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF25 On 15/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,500,000,000
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,500,000,000</b>
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	<b>8,500,000,000</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
IPFC19 On 26/10/2018 Spot Bond					0.00000	101.68570			0.00	0	0
<b>Total IPFC19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC19</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>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.58806	2.75000	100.58059			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			6.31000	141.59452	6.31000	141.53234			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	101.40132			0.00	0	0
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2019 Spot Bond					0.00000	99.98170			0.00	0	0
<b>Total IV026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030 On 31/01/2025 Spot Bond			4.96000	4.96000	4.96000	117.76688			0.00	0	0
<b>Total IV030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			4.96000	4.96000	4.96000	117.76688			0.00	0	0
<b>Total IV030A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2020 Spot Bond					0.00000	100.99683			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>
IV033 On 11/02/2021 Spot Bond					0.00000	102.51459			0.00	0	0
<b>Total IV033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV034 On 11/02/2021 Spot Bond			11.55500	104.07700	11.55500	104.04523			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	107.57708			0.00	0	110,000,000
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV036 On 22/07/2021 Spot Bond					0.00000	99.85493			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	100.68097			0.00	0	0
<b>Total IV038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV039 On 31/01/2022 Spot Bond			5.55000	5.55000	5.55000	142.33318			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	103.63145			0.00	0	96,500,000
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>96,500,000</b>
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>	<b>96,500,000</b>
IV041 On 29/09/2021 Spot Bond			11.90500	100.76983	11.90500	100.73764			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	101.80020			0.00	0	0
<b>Total IV042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV043 On 21/11/2021 Spot Bond			11.79500	11.79500	11.79500	106.81829			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	102.38377			0.00	0	0
<b>Total IV044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV045 On 31/01/2022 Spot Bond			5.10000	144.36517	5.10000	144.30665			0.00	0	0
<b>Total IV045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV045</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV046 On 21/06/2022 Spot Bond					0.00000	100.77988			0.00	0	1,200,000,000
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.01000	157.17017	5.01000	157.10662			0.00	0	0
<b>Total IV19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV19A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
<b>Total IVA698 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA698</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA859 On 18/10/2018 Spot Bond			7.30000	7.30000	7.30000	99.88014			0.00	0	0
<b>Total IVA859 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA859</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA861 On 01/11/2018 Spot Bond			7.30000	7.30000	7.30000	99.60159			0.00	0	0
<b>Total IVA861 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA861</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA863 On 15/11/2018 Spot Bond			7.40000	7.40000	7.40000	99.31540			0.00	0	0
<b>Total IVA863 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA863</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA865 On 29/11/2018 Spot Bond			7.40000	7.40000	7.40000	99.03623			0.00	0	0
<b>Total IVA865 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA865</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA866 On 06/12/2018 Spot Bond			7.50000	7.50000	7.50000	98.88249			0.00	0	0
<b>Total IVA866 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA866</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA867 On 13/12/2018 Spot Bond			7.50000	7.50000	7.50000	98.74205			0.00	0	0
<b>Total IVA867 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA867</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA871 On 10/01/2019 Spot Bond			7.65000	7.65000	7.65000	98.14862			0.00	0	0
<b>Total IVA871 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA871</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA873 On 24/01/2019 Spot Bond			7.65000	7.65000	7.65000	97.86677				0.00	0	0
<b>Total IVA873 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA873</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA874 On 28/01/2019 Spot Bond			7.65000	7.65000	7.65000	97.78654				0.00	0	0
<b>Total IVA874 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA874</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	111.62200	10.00000	111.59300				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	100.34244				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	100.38122				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	100.38984				0.00	0	0
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond					0.00000	98.75330				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			7.96000	103.29373	7.96000	103.27182				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	61.02249	100.00000	60.88818				0.00	0	0
<b>Total IVC037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			9.42500	101.97930	9.42500	101.95379				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	101.40579				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC055 On 26/03/2020 Spot Bond					0.00000	100.72363			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>
IVC063 On 07/08/2020 Spot Bond					0.00000	101.82415			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>
IVC070 On 20/01/2019 Spot Bond					0.00000	100.05099			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	99.88245			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>
IVC081 On 14/07/2019 Spot Bond					0.00000	100.04596			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	101.37421			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	101.31555			0.00	0	0
<b>Total IVC093 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC093</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC094 On 06/12/2021 Spot Bond			10.27500	105.30441	10.27500	105.27559			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	100.41147			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>
IVC102 On 31/01/2020 Spot Bond					0.00000	102.10742			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	100.41793			0.00	0	0
<b>Total IVC103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC105 On 08/03/2020 Spot Bond					0.00000	100.93640			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC106 On 13/03/2020 Spot Bond					0.00000	100.85668				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	100.41363				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	102.06937				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	102.66054				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			9.92500	103.67218	9.92500	103.64490				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	101.36711				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>
IVC114 On 14/09/2021 Spot Bond					0.00000	100.85387				0.00	0	0
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC116 On 16/08/2020 Spot Bond					0.00000	101.61738				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	101.38250				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>
IVC122 On 20/01/2020 Spot Bond					0.00000	100.02385				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>
IVC126 On 30/04/2019 Spot Bond					0.00000	101.95091				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	100.46037				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC128 On 23/03/2019 Spot Bond					0.00000	100.50032				0.00	0	0
<b>Total IVC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC129 On 26/03/2019 Spot Bond					0.00000	100.46946				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					0.00000	99.86626				0.00	0	0
<b>Total IVC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC131 On 08/05/2019 Spot Bond					0.00000	102.06926				0.00	0	0
<b>Total IVC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC132 On 31/05/2019 Spot Bond					0.00000	101.09639				0.00	0	0
<b>Total IVC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	102.89868				0.00	0	0
<b>Total IVC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC134 On 25/07/2020 Spot Bond					0.00000	101.94583				0.00	0	0
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC135 On 31/07/2020 Spot Bond					0.00000	101.87329				0.00	0	0
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC136 On 22/08/2021 Spot Bond					0.00000	101.79735				0.00	0	80,000,000
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
IVC137 On 29/08/2021 Spot Bond					0.00000	101.26824				0.00	0	0
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC138 On 17/09/2019 Spot Bond					0.00000	100.46096				0.00	0	0
<b>Total IVC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC138</b>										<b>0.00</b>	<b>0</b>	<b>0</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>
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>
IVF51U On 04/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVF51U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF51U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVF56U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF56U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2019 Spot Bond					0.00000	102.19256			0.00	0	0
<b>Total JAS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond					0.00000	100.86038			0.00	0	0
<b>Total KAP002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond					0.00000	101.02884			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>
KAP006 On 29/06/2021 Spot Bond					0.00000	100.40932			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			9.47500	101.72110	9.47500	101.69538			0.00	0	0
<b>Total KAP007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP008 On 28/11/2019 Spot Bond					0.00000	101.72003			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	101.33765			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	101.26346			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	101.09873			0.00	0	0
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total KAP04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP11 On 24/10/2022 Spot Bond					0.00000	100.16870			0.00	0	60,000,000
<b>Total KAP11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For KAP11</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
KSB009 On 05/08/2020 Spot Bond					0.00000	103.52429			0.00	0	0
<b>Total KSB009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KST01 On 12/07/2020 Spot Bond					0.00000	100.02962			0.00	0	0
<b>Total KST01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KST01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			10.57500	116.29431	10.57500	116.26175			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	101.39108			0.00	0	0
<b>Total LBK05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond					0.00000	101.97820			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			9.45000	103.89435	9.45000	103.86829			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	103.71855	9.62000	103.69208			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	101.40106	9.71000	101.37494			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	104.19432			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	101.19701			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	101.47728			0.00	0	200,000,000
<b>Total LBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For LBK17</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
LBK18 On 22/03/2022 Spot Bond					0.00000	104.29721			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK20 On 08/06/2022 Spot Bond			10.40000	103.05922	10.40000	103.03068			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>
LBK22 On 04/09/2020 Spot Bond					0.00000	101.19334			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	101.07736			0.00	0	0
<b>Total LBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK24 On 10/10/2024 Spot Bond			10.55000	99.08909	10.55000	99.06110			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	100.49219			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	100.71261			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	100.55681			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>
LBK28 On 15/05/2028 Spot Bond			11.43000	99.50214	11.43000	99.47210			0.00	0	1,000,000,000
<b>Total LBK28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For LBK28</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
LBK29 On 07/06/2023 Spot Bond			10.30000	101.39153	10.30000	101.36371			0.00	0	30,000,000
<b>Total LBK29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For LBK29</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
LBK30 On 20/09/2021 Spot Bond					0.00000	100.63468			0.00	0	0
<b>Total LBK30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK31 On 20/09/2023 Spot Bond					0.00000	100.67834			0.00	0	0
<b>Total LBK31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			8.60000	102.53188	8.60000	102.50842		9,460,000,000,000.00		1,100,000,000	1,130,000,000
<b>Total LGL04 SPOT</b>								<b>9,460,000,000,000.00</b>		<b>1,100,000,000</b>	<b>1,130,000,000</b>
<b>Total For LGL04</b>								<b>9,460,000,000,000.00</b>		<b>1,100,000,000</b>	<b>1,130,000,000</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
LGL05 On 12/12/2021 Spot Bond					0.00000	102.00590				0.00	0	0
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL06 On 04/10/2022 Spot Bond			10.40000	99.74707	10.40000	99.71930				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	101.24865				0.00	0	700,000,000
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	103.40077				0.00	0	10,000,000
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	104.32232				0.00	1,570,000,000	1,590,000,000
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>1,570,000,000</b>	<b>1,590,000,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>1,570,000,000</b>	<b>1,590,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.22251				0.00	0	0
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHC05U On 27/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHC06U On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL17 On 14/11/2018 Spot Bond					0.00000	102.39252				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			9.19000	105.93981	9.19000	105.91332				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			13.45000	106.89555	13.45000	106.85774				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	102.31936				0.00	0	0
<b>Total LHL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL27 On 13/02/2021 Spot Bond					0.00000	102.05408			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	102.30110			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	103.46288			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	101.38960			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	102.11959			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	101.56917			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>
MAQ11 On 09/11/2018 Spot Bond					0.00000	101.48762			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	100.81917			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	101.69222			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>
MAQ12 On 16/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total MAQ123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 08/11/2018 Spot Bond					0.00000	99.56406			0.00	0	0
<b>Total MAQ125 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ125</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 10/12/2018 Spot Bond					0.00000	98.92061			0.00	0	0
<b>Total MAQ127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 07/06/2019 Spot Bond					0.00000	101.36372				0.00	0	0
<b>Total MBF047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 14/03/2019 Spot Bond					0.00000	101.15577				0.00	0	300,000,000
<b>Total MBF049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For MBF049</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
MBF05 On 17/05/2019 Spot Bond					0.00000	101.87276				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	100.73353				0.00	0	100,000,000
<b>Total MBF053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For MBF053</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
MBF05 On 27/03/2020 Spot Bond					0.00000	100.84414				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 28/08/2020 Spot Bond					0.00000	101.51200				0.00	0	330,000,000
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBF058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 21/05/2021 Spot Bond					0.00000	101.27881				0.00	0	0
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBF060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	101.36368				0.00	0	0
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 12/09/2019 Spot Bond					0.00000	100.82948				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP03 On 11/04/2020 Spot Bond					0.00000	100.13651				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	101.16080				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	101.73660				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	101.24501				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>
MBP04 On 23/02/2023 Spot Bond					0.00000	101.26741				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	100.04088				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>
MBP04 On 26/04/2021 Spot Bond					0.00000	99.81304				0.00	0	0
<b>Total MBP042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/07/2023 Spot Bond					0.00000	99.74765				0.00	0	0
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/09/2021 Spot Bond					0.00000	100.44558				0.00	0	0
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/09/2023 Spot Bond					0.00000	100.45097				0.00	0	0
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			7.59000	100.74655	7.59000	100.72635				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	100.55058	8.00000	100.52937				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			7.52000	100.73741	7.52000	100.71740			0.00	0	3,500,000
<b>Total MBSA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000</b>
<b>Total For MBSA02</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000</b>
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.07946	8.91000	100.05606			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	102.40679			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	102.50268			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			7.61000	102.97392	7.61000	102.95280			0.00	0	0
<b>Total MEFSB4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2022 Spot Bond			9.68000	103.72047	9.68000	103.69382			0.00	0	0
<b>Total MEFSB5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond					0.00000	100.62552			0.00	0	0
<b>Total MFS1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			9.25000	9.25000	9.25000	101.63181			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>
MIIL03 On 28/08/2023 Spot Bond					0.00000	101.58219			0.00	0	0
<b>Total MIIL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF10 On 15/12/2024 Spot Bond					0.00000	102.15781			0.00	0	0
<b>Total MMF101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF20 On 15/12/2024 Spot Bond					0.00000	103.85475			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	100.94596			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMF40 On 15/12/2024 Spot Bond					0.00000	101.03866				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	100.69661				0.00	0	7,000,000
<b>Total MMIG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000</b>
<b>Total For MMIG01</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000</b>
MMIG0 On 17/03/2021 Spot Bond			9.50500	9.50500	9.50500	102.00255				0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.20898				0.00	0	0
<b>Total MMIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2025 Spot Bond			12.03500	12.03500	12.03500	98.63364				0.00	0	0
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2022 Spot Bond			10.60000	10.60000	10.60000	102.71533				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.73626				0.00	0	0
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MQB00 On 28/08/2023 Spot Bond					0.00000	101.59247				0.00	0	0
<b>Total MQB003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN06 On 13/07/2020 Spot Bond					0.00000	100.97260				0.00	0	0
<b>Total MTN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	100.51284				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	100.88645				0.00	0	0
<b>Total MTN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MTN08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN09 On 11/10/2022 Spot Bond					0.00000	100.64141			0.00	0	0
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MTN09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	101.49740			0.00	48,000,000	24,000,000
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>48,000,000</b>	<b>24,000,000</b>
<b>Total For MTN10</b>									<b>0.00</b>	<b>48,000,000</b>	<b>24,000,000</b>
MTN11 On 04/06/2021 Spot Bond					0.00000	101.22363			0.00	0	0
<b>Total MTN11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	101.28507			0.00	0	0
<b>Total MTN12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	101.07604			0.00	120,000,000	60,000,000
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For MTN13</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</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>
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MWA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR(On 22/11/2019 Spot Bond					0.00000	101.66955			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	101.39647			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>
N4A211On 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
N6A19 On 20/12/2018 Spot Bond					0.00000	100.59781			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	100.88826			0.00	0	420,000,000
<b>Total N6B26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>420,000,000</b>
<b>Total For N6B26</b>									<b>0.00</b>	<b>0</b>	<b>420,000,000</b>
N6C26 On 21/09/2020 Spot Bond					0.00000	100.64283			0.00	0	0
<b>Total N6C26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6C26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N6D26 On 21/12/2020 Spot Bond					0.00000	100.65013			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	100.68713			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	100.81042			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	100.96940			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			10.15000	97.20029	10.15000	97.17414			0.00	0	0
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM02 On 29/06/2020 Spot Bond			9.25500	103.40681	9.25500	103.38124			0.00	0	0
<b>Total NAM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM03 On 01/08/2023 Spot Bond			10.20000	101.58165	10.20000	101.55420			0.00	0	0
<b>Total NAM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			11.03500	99.49668	11.03500	99.46765			0.00	0	0
<b>Total NAM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11A On 28/11/2020 Spot Bond			8.38000	104.47576	8.38000	104.45247		10,977,800,000,000.00	1,310,000,000	840,000,000	
<b>Total NBK11A SPOT</b>								<b>10,977,800,000,000.00</b>	<b>1,310,000,000</b>	<b>840,000,000</b>	
<b>Total For NBK11A</b>								<b>10,977,800,000,000.00</b>	<b>1,310,000,000</b>	<b>840,000,000</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
NBK12/ On 19/03/2021 Spot Bond			8.65000	102.30184	8.65000	102.27791			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	100.73705	9.38000	100.71154			0.00	0	0
<b>Total NBK12A/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13/ On 19/03/2024 Spot Bond			10.00000	99.65462	10.00000	99.62776		2,600,000,000,000.00		260,000,000	130,000,000
<b>Total NBK13A SPOT</b>								<b>2,600,000,000,000.00</b>		<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For NBK13A</b>								<b>2,600,000,000,000.00</b>		<b>260,000,000</b>	<b>130,000,000</b>
NBK14/ On 25/06/2021 Spot Bond			8.97500	103.63240	8.97500	103.60754		8,975,000,000,000.00		1,000,000,000	500,000,000
<b>Total NBK14A SPOT</b>								<b>8,975,000,000,000.00</b>		<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For NBK14A</b>								<b>8,975,000,000,000.00</b>		<b>1,000,000,000</b>	<b>500,000,000</b>
NBK15/ On 11/02/2022 Spot Bond			9.60500	99.33220	9.60500	99.30689		0.00		0	0
<b>Total NBK15A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK16/ On 12/02/2025 Spot Bond			10.17000	98.34913	10.17000	98.32262		0.00		0	0
<b>Total NBK16A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK16A</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK17/ On 22/04/2026 Spot Bond			10.34500	97.86577	10.34500	97.83881		0.00		0	1,270,000,000
<b>Total NBK17A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>1,270,000,000</b>
<b>Total For NBK17A</b>								<b>0.00</b>		<b>0</b>	<b>1,270,000,000</b>
NBK18/ On 01/06/2020 Spot Bond			8.29500	104.93491	8.29500	104.91161		0.00		0	0
<b>Total NBK18A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK19/ On 01/06/2022 Spot Bond			9.75500	103.29623	9.75500	103.26935		0.00		0	0
<b>Total NBK19A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK20/ On 01/06/2026 Spot Bond			10.37500	103.83283	10.37500	103.80413		0.00		0	0
<b>Total NBK20A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond					0.00000	100.74144		0.00		0	0
<b>Total NBK20B SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK21/ On 21/07/2027 Spot Bond			10.79500	101.61612	10.79500	101.58709		0.00		0	0
<b>Total NBK21A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>								<b>0.00</b>		<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK22/ On 19/11/2022 Spot Bond			10.34000	103.25922	10.34000	103.23094			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			10.30500	106.27239	10.30500	106.24338			0.00	0	0
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 12/02/2020 Spot Bond					0.00000	101.57766			0.00	0	0
<b>Total NBK23B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24/ On 19/11/2027 Spot Bond			10.38500	107.68213	10.38500	107.65251			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	101.53346			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			9.90000	9.90000	9.90000	104.36530			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	102.94883			0.00	0	0
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26/ On 10/05/2023 Spot Bond			100.00000	17.43688	100.00000	17.39850			0.00	0	0
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26I On 22/04/2026 Spot Bond					0.00000	101.99276			0.00	0	0
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27/ On 10/05/2026 Spot Bond			10.58500	107.75326	10.58500	107.72306			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>
NBK28/ On 02/08/2023 Spot Bond			10.25000	101.17310	10.25000	101.14562			0.00	0	60,000,000
<b>Total NBK28A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For NBK28A</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
NBK28I On 19/11/2020 Spot Bond					0.00000	102.22944			0.00	0	0
<b>Total NBK28B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK29/ On 31/07/2026 Spot Bond			10.53500	102.03825	10.53500	102.00980			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	101.62548			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>
NBK30/ On 20/02/2024 Spot Bond			10.01500	99.82899	10.01500	99.80248			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	102.67425			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	101.49472			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	101.19533			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	101.90546			0.00	0	0
<b>Total NBK33B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK33B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK34I On 10/05/2021 Spot Bond					0.00000	103.41186			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	103.67265			0.00	0	0
<b>Total NBK35B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK35B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	104.58633			0.00	0	0
<b>Total NBK36B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK36B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK37I On 02/08/2019 Spot Bond					0.00000	101.90512			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	103.42437			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			7.17000	104.79577	7.17000	104.77538			2,868,000,000,000.00	400,000,000	200,000,000
<b>Total NBK3A SPOT</b>									<b>2,868,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NBK3A</b>									<b>2,868,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	55.40749	100.00000	55.28351			0.00	0	0
<b>Total NBK3A/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK3A/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK4 On 28/10/2024 Spot Bond			11.81000	11.81000	11.81000	51.00997			0.00	0	0
<b>Total NBK4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK40I On 31/07/2026 Spot Bond					0.00000	101.96899			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	101.86418			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	102.44403			0.00	278,000,000	278,000,000
<b>Total NBK42B SPOT</b>									<b>0.00</b>	<b>278,000,000</b>	<b>278,000,000</b>
<b>Total For NBK42B</b>									<b>0.00</b>	<b>278,000,000</b>	<b>278,000,000</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	101.80802			0.00	0	0
<b>Total NBK43B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK43B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	101.74356			0.00	0	0
<b>Total NBK44B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK44B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	102.00462			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	101.50611			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	102.14938			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	101.71087			0.00	0	0
<b>Total NBK7B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.68005				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			10.98000	99.52398	10.98000	99.49460				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	100.67642				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			11.01500	98.69165	11.01500	98.66242				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	100.68005				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	100.68576				0.00	0	0
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.69302				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	100.62529				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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2018 Spot Bond					0.00000	101.41429			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			7.89000	7.89000	7.89000	101.45109		4,734,000,000,000.00	600,000,000	300,000,000	
<b>Total NED15 SPOT</b>								<b>4,734,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
<b>Total For NED15</b>								<b>4,734,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
NED16 On 08/04/2019 Spot Bond					0.00000	100.74473			0.00	0	0
<b>Total NED16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2019 Spot Bond					0.00000	100.04965			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	100.02467			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	102.88197			0.00	2,520,000,000	1,260,000,000
<b>Total NED19 SPOT</b>									<b>0.00</b>	<b>2,520,000,000</b>	<b>1,260,000,000</b>
<b>Total For NED19</b>									<b>0.00</b>	<b>2,520,000,000</b>	<b>1,260,000,000</b>
NED20 On 01/07/2020 Spot Bond			9.80000	105.59836	9.80000	105.57092			0.00	0	3,078,000,000
<b>Total NED20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,078,000,000</b>
<b>Total For NED20</b>									<b>0.00</b>	<b>0</b>	<b>3,078,000,000</b>
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.68103			0.00	0	9,300,000
<b>Total NEDT1A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>9,300,000</b>
<b>Total For NEDT1A</b>									<b>0.00</b>	<b>0</b>	<b>9,300,000</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.42660			0.00	0	46,000,000
<b>Total NEDT1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>46,000,000</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 NEDT1B</b>										0.00	0	46,000,000
NET51 On 16/11/2018 Spot Bond					0.00000	101.38152				0.00	0	0
<b>Total NET51 SPOT</b>										0.00	0	0
<b>Total For NET51</b>										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.73145				0.00	0	0
<b>Total NGL01 SPOT</b>										0.00	0	0
<b>Total For NGL01</b>										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	105.93516				0.00	0	150,000,000
<b>Total NGL02 SPOT</b>										0.00	0	150,000,000
<b>Total For NGL02</b>										0.00	0	150,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.51339				0.00	0	0
<b>Total NGL03 SPOT</b>										0.00	0	0
<b>Total For NGL03</b>										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	102.16024				0.00	0	60,000,000
<b>Total NGL04 SPOT</b>										0.00	0	60,000,000
<b>Total For NGL04</b>										0.00	0	60,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.87619				0.00	0	0
<b>Total NGL05 SPOT</b>										0.00	0	0
<b>Total For NGL05</b>										0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	100.55282				0.00	0	0
<b>Total NGLT1A SPOT</b>										0.00	0	0
<b>Total For NGLT1A</b>										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	111.62200	10.00000	111.59300				0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>										0.00	0	0
<b>Total For NHM001/JIBAR</b>										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	105.80679	13.50000	105.76924				0.00	0	0
<b>Total NHM002 SPOT</b>										0.00	0	0
<b>Total For NHM002</b>										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.09108				0.00	0	0
<b>Total NHM003 SPOT</b>										0.00	0	0
<b>Total For NHM003</b>										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	105.42466				0.00	0	0
<b>Total NHM004 SPOT</b>										0.00	0	0
<b>Total For NHM004</b>										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	104.58082				0.00	0	0
<b>Total NHM005 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 NHM005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI202 On 07/12/2033 Spot Bond			4.32000	4.32000	4.32000	203.68131				0.00	0	0
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI25 On 31/01/2025 Spot Bond			3.71500	3.71500	3.71500	126.51652				0.00	0	0
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI29 On 31/03/2029 Spot Bond			4.24000	4.24000	4.24000	89.38119				0.00	0	0
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI38 On 31/01/2038 Spot Bond			4.45000	4.45000	4.45000	100.49343				0.00	0	0
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	125.75089				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			4.21000	4.21000	4.21000	122.95261				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			4.26000	4.26000	4.26000	166.98470				0.00	0	0
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			4.57000	162.88183	4.57000	162.81789				0.00	0	0
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB17 On 31/01/2038 Spot Bond			4.60000	76.79372	4.60000	98.33130				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			8.30000	103.85409	8.30000	103.83115				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NN01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NN01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN02 On 24/07/2023 Spot Bond					0.00000	93.14247				0.00	0	0
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			8.93000	8.93000	8.93000	103.79917				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.30635				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 22/05/2020 Spot Bond					0.00000	101.92752				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	101.37227				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 22/05/2023 Spot Bond					0.00000	101.37386				0.00	0	0
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			9.13000	9.13000	9.13000	103.82539				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 22/05/2052 Spot Bond					0.00000	101.36934				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>
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.43467				0.00	0	0
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			9.33000	9.33000	9.33000	103.85162				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.43472				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond					0.00000	101.58666				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2019 Spot Bond					0.00000	101.49920			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			7.37000	105.21150	7.37000	105.19045			0.00	0	0
<b>Total NRA018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA018</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/10/2022 Spot Bond			9.55500	114.53478	9.55500	114.50573		1,719,900,000,000.00		180,000,000	45,000,000
<b>Total NRA022 SPOT</b>								<b>1,719,900,000,000.00</b>		<b>180,000,000</b>	<b>45,000,000</b>
<b>Total For NRA022</b>								<b>1,719,900,000,000.00</b>		<b>180,000,000</b>	<b>45,000,000</b>
NRA02: On 31/05/2023 Spot Bond			4.15000	180.30930	4.15000	180.24063		0.00		0	0
<b>Total NRA023 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NRA023</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NRA02: On 30/11/2028 Spot Bond			11.68500	107.95706	11.68500	107.92356		0.00		0	6,340,000,000
<b>Total NRA028 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>6,340,000,000</b>
<b>Total For NRA028</b>								<b>0.00</b>		<b>0</b>	<b>6,340,000,000</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	16.72915	100.00000	16.69213		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>
<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		0.00		0	0
<b>Total NSN98U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NSN98U</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
<b>Total NSN99U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NSN99U</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond					0.00000	101.33029		0.00		0	110,000,000
<b>Total NTC18 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>110,000,000</b>
<b>Total For NTC18</b>								<b>0.00</b>		<b>0</b>	<b>110,000,000</b>
NTC19 On 27/07/2020 Spot Bond					0.00000	100.58224		0.00		0	0
<b>Total NTC19 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NTC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC20 On 27/07/2020 Spot Bond					0.00000	100.38722				0.00	0	1,400,000,000
<b>Total NTC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,000</b>
<b>Total For NTC20</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,000</b>
NTC21 On 24/03/2022 Spot Bond					0.00000	101.11896				0.00	0	0
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC22 On 15/02/2021 Spot Bond					0.00000	101.48896				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	101.52322				0.00	0	120,000,000
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
NTC24 On 29/03/2021 Spot Bond					0.00000	100.37919				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	101.41022				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	102.35095				0.00	500,000,000	500,000,000
<b>Total OML02 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For OML02</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
OML03 On 27/11/2019 Spot Bond			9.45000	103.40248	9.45000	103.37654				0.00	0	0
<b>Total OML03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2020 Spot Bond					0.00000	101.78862				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			9.80500	9.80500	9.80500	100.68130				0.00	0	1,565,000,000
<b>Total OML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,565,000,000</b>
<b>Total For OML05</b>										<b>0.00</b>	<b>0</b>	<b>1,565,000,000</b>
OML06 On 19/03/2022 Spot Bond			10.80000	99.46580	10.80000	99.43690				0.00	0	1,500,000,000
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML07 On 19/03/2025 Spot Bond			11.58500	98.05799	11.58500	98.02748				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML08 On 14/09/2020 Spot Bond					0.00000	101.75726				0.00	0	0
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML09 On 14/09/2022 Spot Bond			10.95000	100.84620	10.95000	100.81650				0.00	0	1,055,000,000
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,055,000,000</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,055,000,000</b>
OML10 On 14/09/2025 Spot Bond			11.63500	99.71391	11.63500	99.68276				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>
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBAJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBAJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBBJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBBJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBGJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBGJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBJC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBJJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKJ1L 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>
PBKS1L 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>
PBKX1L 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>
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBL1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PBL1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLT1L 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>
<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>
PBUJ1L 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>
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBVJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBVJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	111.62200	10.00000	111.59300				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>
PMM38 On 12/06/2020 Spot Bond					0.00000	100.86730				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>
PMM43 On 28/02/2019 Spot Bond					0.00000	101.15843				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>
PMM44 On 07/11/2019 Spot Bond					0.00000	101.66937				0.00	0	0
<b>Total PMM44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM45 On 28/11/2018 Spot Bond					0.00000	101.09950				0.00	0	0
<b>Total PMM45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PMM46U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM46U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM47 On 30/09/2019 Spot Bond					0.00000	100.99933				0.00	0	0
<b>Total PMM47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM48 On 28/02/2020 Spot Bond					0.00000	101.02298				0.00	0	0
<b>Total PMM48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PMM48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/12/2018 Spot Bond					0.00000	99.94305				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	100.33554				0.00	0	0
<b>Total PPC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	101.29595				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	101.35895				0.00	0	0
<b>Total PRE2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	101.41406				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	101.52422				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	101.53995				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	101.55568				0.00	0	0
<b>Total PRE2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			9.21000	110.68459	9.23500	110.50926			154,762,247,757,000.00	2,296,934,011,700	1,205,303,445,000	
<b>Total R186 SPOT</b>									<b>154,762,247,757,000.00</b>	<b>2,296,934,011,700</b>	<b>1,205,303,445,000</b>	
<b>Total For R186</b>									<b>154,762,247,757,000.00</b>	<b>2,296,934,011,700</b>	<b>1,205,303,445,000</b>	
R197 On 07/12/2023 Spot Bond			2.93000	299.73469	2.95000	299.36429			108,521,633,000,000.00	37,038,100,000	22,582,600,000	
<b>Total R197 SPOT</b>									<b>108,521,633,000,000.00</b>	<b>37,038,100,000</b>	<b>22,582,600,000</b>	
<b>Total For R197</b>									<b>108,521,633,000,000.00</b>	<b>37,038,100,000</b>	<b>22,582,600,000</b>	
R202 On 07/12/2033 Spot Bond			3.08000	234.98016	3.07000	235.17201			257,797,232,000,000.00	83,700,400,000	274,385,300,000	
<b>Total R202 SPOT</b>									<b>257,797,232,000,000.00</b>	<b>83,700,400,000</b>	<b>274,385,300,000</b>	
<b>Total For R202</b>									<b>257,797,232,000,000.00</b>	<b>83,700,400,000</b>	<b>274,385,300,000</b>	
R2023 On 28/02/2023 Spot Bond			8.57000	98.07595	8.60000	97.94771			521,634,679,700,000.00	760,984,210,000	1,157,371,909,300	
<b>Total R2023 SPOT</b>									<b>521,634,679,700,000.00</b>	<b>760,984,210,000</b>	<b>1,157,371,909,300</b>	
<b>Total For R2023</b>									<b>521,634,679,700,000.00</b>	<b>760,984,210,000</b>	<b>1,157,371,909,300</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 R2023</b>									<b>21,634,679,700,000.00</b>	<b>760,984,210,000</b>	<b>157,371,909,300</b>
R2030 On 31/01/2030 Spot Bond			9.64000	90.56125	9.64000	90.53808			423,181,352,000,000.00	355,101,800,000	852,561,029,400
<b>Total R2030 SPOT</b>									<b>23,181,352,000,000.00</b>	<b>355,101,800,000</b>	<b>352,561,029,400</b>
<b>Total For R2030</b>									<b>23,181,352,000,000.00</b>	<b>355,101,800,000</b>	<b>352,561,029,400</b>
R2032 On 31/03/2032 Spot Bond			9.83000	88.74726	9.83000	88.72387			296,645,820,000,000.00	640,554,000,000	948,095,000,000
<b>Total R2032 SPOT</b>									<b>16,645,820,000,000.00</b>	<b>640,554,000,000</b>	<b>948,095,000,000</b>
<b>Total For R2032</b>									<b>16,645,820,000,000.00</b>	<b>640,554,000,000</b>	<b>948,095,000,000</b>
R2035 On 28/02/2035 Spot Bond			9.98500	92.29526	9.98500	92.27042			330,340,225,000,000.00	633,985,000,000	907,978,500,000
<b>Total R2035 SPOT</b>									<b>10,340,225,000,000.00</b>	<b>633,985,000,000</b>	<b>907,978,500,000</b>
<b>Total For R2035</b>									<b>10,340,225,000,000.00</b>	<b>633,985,000,000</b>	<b>907,978,500,000</b>
R2037 On 31/01/2037 Spot Bond			10.06500	88.83181	10.06500	88.80810			426,399,745,000,000.00	241,073,000,000	863,914,429,800
<b>Total R2037 SPOT</b>									<b>16,399,745,000,000.00</b>	<b>241,073,000,000</b>	<b>363,914,429,800</b>
<b>Total For R2037</b>									<b>16,399,745,000,000.00</b>	<b>241,073,000,000</b>	<b>363,914,429,800</b>
R204 On 21/12/2018 Spot Bond			6.17500	102.88601	6.19000	102.86608			257,757,126,640,000.00	41,742,044,800	401,420,000,000
<b>Total R204 SPOT</b>									<b>17,757,126,640,000.00</b>	<b>41,742,044,800</b>	<b>401,420,000,000</b>
<b>Total For R204</b>									<b>17,757,126,640,000.00</b>	<b>41,742,044,800</b>	<b>401,420,000,000</b>
R2040 On 31/01/2040 Spot Bond			10.14000	92.03155	10.14000	92.00681			456,661,820,000,000.00	439,513,000,000	732,521,255,500
<b>Total R2040 SPOT</b>									<b>16,661,820,000,000.00</b>	<b>439,513,000,000</b>	<b>732,521,255,500</b>
<b>Total For R2040</b>									<b>16,661,820,000,000.00</b>	<b>439,513,000,000</b>	<b>732,521,255,500</b>
R2044 On 31/01/2044 Spot Bond			10.18000	88.94549	10.18000	88.92148			383,045,276,000,000.00	627,018,200,000	754,168,072,000
<b>Total R2044 SPOT</b>									<b>13,045,276,000,000.00</b>	<b>627,018,200,000</b>	<b>754,168,072,000</b>
<b>Total For R2044</b>									<b>13,045,276,000,000.00</b>	<b>627,018,200,000</b>	<b>754,168,072,000</b>
R2048 On 28/02/2048 Spot Bond			10.15500	88.05808	10.15500	88.03399			657,745,318,823,500.00	2,034,243,753,700	1,461,832,132,100
<b>Total R2048 SPOT</b>									<b>17,745,318,823,500.00</b>	<b>034,243,753,700</b>	<b>461,832,132,100</b>
<b>Total For R2048</b>									<b>17,745,318,823,500.00</b>	<b>034,243,753,700</b>	<b>461,832,132,100</b>
R207 On 15/01/2020 Spot Bond			7.21000	101.90229	7.25000	101.83577			405,992,723,576,000.00	195,005,925,600	734,429,260,300
<b>Total R207 SPOT</b>									<b>15,992,723,576,000.00</b>	<b>195,005,925,600</b>	<b>734,429,260,300</b>
<b>Total For R207</b>									<b>15,992,723,576,000.00</b>	<b>195,005,925,600</b>	<b>734,429,260,300</b>
R208 On 31/03/2021 Spot Bond			7.82000	97.98322	7.85500	97.88694			966,926,130,240,000.00	763,034,032,000	1,164,549,792,500
<b>Total R208 SPOT</b>									<b>16,926,130,240,000.00</b>	<b>763,034,032,000</b>	<b>164,549,792,500</b>
<b>Total For R208</b>									<b>16,926,130,240,000.00</b>	<b>763,034,032,000</b>	<b>164,549,792,500</b>
R209 On 31/03/2036 Spot Bond			9.93000	70.07297	9.95000	69.92836			532,709,060,882,000.00	1,967,040,187,400	1,986,722,260,000
<b>Total R209 SPOT</b>									<b>12,709,060,882,000.00</b>	<b>967,040,187,400</b>	<b>986,722,260,000</b>
<b>Total For R209</b>									<b>12,709,060,882,000.00</b>	<b>967,040,187,400</b>	<b>986,722,260,000</b>
R210 On 31/03/2028 Spot Bond			3.01000	185.13373	3.01000	185.06882			1,533,294,000,000.00	509,400,000	27,350,400,000
<b>Total R210 SPOT</b>									<b>1,533,294,000,000.00</b>	<b>509,400,000</b>	<b>27,350,400,000</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 R210</b>									<b>1,533,294,000,000.00</b>	<b>509,400,000</b>	<b>27,350,400,000</b>
R212 On 31/01/2022 Spot Bond			2.80000	154.96953	2.80000	154.91619			177,352,000,000,000.00	63,340,000,000	59,169,500,000
<b>Total R212 SPOT</b>									<b>177,352,000,000,000.00</b>	<b>63,340,000,000</b>	<b>59,169,500,000</b>
<b>Total For R212</b>									<b>177,352,000,000,000.00</b>	<b>63,340,000,000</b>	<b>59,169,500,000</b>
R213 On 28/02/2031 Spot Bond			9.72000	81.58062	9.73500	81.46719			564,671,274,400,000.00	881,139,020,000	654,782,115,900
<b>Total R213 SPOT</b>									<b>564,671,274,400,000.00</b>	<b>881,139,020,000</b>	<b>654,782,115,900</b>
<b>Total For R213</b>									<b>564,671,274,400,000.00</b>	<b>881,139,020,000</b>	<b>654,782,115,900</b>
R214 On 28/02/2041 Spot Bond			10.12500	68.97437	10.12500	68.95557			426,691,352,500,000.00	239,673,220,000	702,665,303,500
<b>Total R214 SPOT</b>									<b>426,691,352,500,000.00</b>	<b>239,673,220,000</b>	<b>702,665,303,500</b>
<b>Total For R214</b>									<b>426,691,352,500,000.00</b>	<b>239,673,220,000</b>	<b>702,665,303,500</b>
RCG01 On 24/10/2019 Spot Bond					0.00000	100.42581			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>
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF07 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>
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.90165				0.00	0	0
<b>Total RDFB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2019 Spot Bond					0.00000	100.94077				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	100.56255				0.00	0	100,000,000
<b>Total RDFB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For RDFB07</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.03292				0.00	0	0
<b>Total RDFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.08077				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	100.82569				0.00	0	400,000,000
<b>Total RDFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</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 RDFB10</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.48723				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	101.22267				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	100.82477				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	100.84360				0.00	0	0
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 04/06/2019 Spot Bond					0.00000	100.95159				0.00	0	0
<b>Total RDFC43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 28/01/2019 Spot Bond					0.00000	101.71638				0.00	0	0
<b>Total RDFC44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		840,000,000,000,000.00		58,400,000,000	20,000,000,000	
<b>Total RDFC45 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>58,400,000,000</b>	<b>20,000,000,000</b>	
<b>Total For RDFC45</b>								<b>10,000,000,000,000.00</b>		<b>58,400,000,000</b>	<b>20,000,000,000</b>	
REB12U On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total REB12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB13U On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total REB13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 21/05/2019 Spot Bond					0.00000	101.34397				0.00	0	100,000,000
<b>Total REBC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For REBC09</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
RED20 On 05/04/2019 Spot Bond					0.00000	100.40054				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	100.48202				0.00	0	0
<b>Total RED203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RED203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/01/2020 Spot Bond					0.00000	100.39503				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	100.44295				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	100.95842				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	101.75484				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	101.38911				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	100.19088				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	100.23807				0.00	0	0
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED70 On 17/08/2021 Spot Bond					0.00000	101.85088				0.00	0	0
<b>Total RED701 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED701</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED80 On 06/04/2021 Spot Bond					0.00000	100.31099				0.00	0	0
<b>Total RED801 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED801</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED90 On 28/07/2022 Spot Bond					0.00000	102.30159				0.00	0	0
<b>Total RED901 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED901</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REDX0 On 07/02/2019 Spot Bond					0.00000	100.51185				0.00	0	0
<b>Total REDX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REDX01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES02 On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond					0.00000	100.54850				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	101.24113				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	101.05964				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	99.88812				0.00	0	0
<b>Total RES36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES38 On 01/08/2020 Spot Bond					0.00000	101.69609				0.00	0	0
<b>Total RES38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES40 On 13/10/2022 Spot Bond					0.00000	100.04396				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	101.15160				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>
<b>Total For RES42U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES43U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES43U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES44U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RES44U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RMB10f 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			9.25500	101.48856	9.25500	101.46348				0.00	0	0
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW23 On 10/12/2023 Spot Bond			10.14500	100.85624	10.14500	100.82898				0.00	0	0
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW28 On 10/12/2028 Spot Bond			11.28000	97.44851	11.28000	97.41930				0.00	0	0
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.62200	10.00000	111.59300				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	102.44397				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	100.83808				0.00	0	0
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK19 On 24/10/2019 Spot Bond					0.00000	99.83486				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	103.07966				0.00	0	120,000,000
<b>Total SBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For SBK20</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
SBK21 On 28/01/2020 Spot Bond					0.00000	103.96765				0.00	0	43,000,000
<b>Total SBK21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>43,000,000</b>
<b>Total For SBK21</b>										<b>0.00</b>	<b>0</b>	<b>43,000,000</b>
SBK22 On 28/05/2020 Spot Bond					0.00000	103.97512				0.00	0	230,000,000
<b>Total SBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
<b>Total For SBK22</b>										<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
SBK23 On 28/05/2022 Spot Bond			10.95000	106.24541	10.95000	106.21464				0.00	0	2,120,000,000
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,120,000,000</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
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>2,120,000,000</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	102.66145			0.00	0	45,000,000
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>45,000,000</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>0</b>	<b>45,000,000</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2021 Spot Bond					0.00000	104.55882			0.00	1,000,000,000	1,190,000,000
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,190,000,000</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,190,000,000</b>
SBK26 On 25/04/2021 Spot Bond			10.45500	103.65915	10.45500	103.63030			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>
SBN01 On 31/07/2021 Spot Bond					0.00000	101.80710			0.00	0	0
<b>Total SBN01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2021 Spot Bond					0.00000	101.87281			0.00	0	0
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			9.06000	105.84157	9.06000	105.81595			0.00	0	0
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			10.26000	103.15633	10.26000	103.12829			0.00	0	500,000,000
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	104.44062			0.00	0	0
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS24 On 24/05/2019 Spot Bond					0.00000	101.84478			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			7.71000	104.19790	7.71000	104.17648			0.00	0	0
<b>Total SBS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			9.60000	103.77289	9.60000	103.74645		14,400,000,000,000.00		1,500,000,000	750,000,000
<b>Total SBS27 SPOT</b>								<b>14,400,000,000,000.00</b>		<b>1,500,000,000</b>	<b>750,000,000</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>14,400,000,000,000.00</b>	<b>1,500,000,000</b>	<b>750,000,000</b>
SBS29 On 12/06/2019 Spot Bond			7.82500	103.55977	7.82500	103.53805			0.00	0	0
<b>Total SBS29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			10.39500	91.89225	10.39500	91.86694			0.00	0	0
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS30 On 12/06/2019 Spot Bond					0.00000	100.93973			0.00	0	0
<b>Total SBS30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS31 On 12/06/2027 Spot Bond			10.47000	99.55945	10.47000	99.53169			7,119,600,000,000.00	680,000,000	340,000,000
<b>Total SBS31 SPOT</b>									<b>7,119,600,000,000.00</b>	<b>680,000,000</b>	<b>340,000,000</b>
<b>Total For SBS31</b>									<b>7,119,600,000,000.00</b>	<b>680,000,000</b>	<b>340,000,000</b>
SBS33 On 19/09/2019 Spot Bond					0.00000	100.65419			0.00	0	0
<b>Total SBS33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			10.08500	100.85816	10.08500	100.83075			0.00	0	3,500,000,000
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
SBS36 On 29/01/2020 Spot Bond					0.00000	102.15885			0.00	0	0
<b>Total SBS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS37 On 29/01/2020 Spot Bond			8.34000	101.30074	8.34000	101.27826			0.00	0	0
<b>Total SBS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			10.07500	97.47026	10.07500	97.44423			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			10.93000	94.30415	10.93000	94.27688			0.00	0	280,000,000
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
SBS4 On 16/11/2021 Spot Bond			9.07000	102.37116	9.07000	102.34649			0.00	0	580,000,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	102.32408			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			9.51000	105.85378	9.51000	105.82706			0.00	0	485,000,000
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>485,000,000</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	<b>485,000,000</b>
SBS42 On 12/11/2025 Spot Bond			10.17000	106.91068	10.17000	106.88187			0.00	0	20,000,000
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SBS43 On 12/11/2027 Spot Bond			10.47000	106.67649	10.47000	106.64692			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	101.72658			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	102.55337			0.00	0	350,000,000
<b>Total SBS45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For SBS45</b>									<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
SBS46 On 15/02/2023 Spot Bond			9.52500	105.73815	9.52500	105.71142			0.00	0	484,000,000
<b>Total SBS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>484,000,000</b>
<b>Total For SBS46</b>									<b>0.00</b>	<b>0</b>	<b>484,000,000</b>
SBS47 On 15/02/2023 Spot Bond					0.00000	103.09821			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	102.12900			0.00	0	30,000,000
<b>Total SBS48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For SBS48</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	102.70966			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			9.76000	101.16217	9.76000	101.13598			0.00	0	0
<b>Total SBS50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS51 On 31/01/2024 Spot Bond			10.27500	10.27500	10.27500	100.04052			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	103.28909			0.00	0	10,240,000,000
<b>Total SBS52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,240,000,000</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>10,240,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	102.96005				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	101.33611				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	101.80292				0.00	0	0
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS56 On 12/06/2022 Spot Bond			9.38000	9.38000	9.38000	101.77927				0.00	0	0
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.85500				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	102.96129				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	100.18178				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	99.97819				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			3.96000	286.39758	3.96000	286.29001				0.00	0	0
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI14 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	202.53289				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	102.87400				0.00	0	21,500,000
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>21,500,000</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>21,500,000</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	102.01943				0.00	0	50,500,000
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,500,000</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 SBT102</b>										<b>0.00</b>	<b>0</b>	<b>50,500,000</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	103.15711				0.00	0	12,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	100.24137				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	100.24151				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	100.18951				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	111.62200	10.00000	111.59300				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>
SLI4 On 15/08/2021 Spot Bond					0.00000	103.03321				0.00	0	112,000,000
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>112,000,000</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	<b>112,000,000</b>
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.52004				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	101.56265				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	101.48037				0.00	0	220,000,000
<b>Total SLRA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
<b>Total For SLRA3</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.52328				0.00	0	0
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.58860				0.00	0	0
<b>Total SLRB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SLRB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.60546				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	101.60881				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	101.61748				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	101.72738				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	101.76294				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	101.68240				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	101.72020				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	101.90655				0.00	0	22,000,000
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,000,000</b>
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	<b>22,000,000</b>
SNT03 On 12/04/2023 Spot Bond			10.95000	10.95000	10.95000	103.00426				0.00	0	1,550,000,000
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	102.05560				0.00	0	510,000,000
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.98556				0.00	0	24,000,000
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>24,000,000</b>
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	<b>24,000,000</b>
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.51265				0.00	0	814,000,000
<b>Total SPDA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>814,000,000</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 SPDA11</b>										<b>0.00</b>	<b>0</b>	<b>814,000,000</b>
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.37005				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	101.74036				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	101.74403				0.00	0	55,000,000
<b>Total SPDA7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,000,000</b>
<b>Total For SPDA7</b>										<b>0.00</b>	<b>0</b>	<b>55,000,000</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.37299				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	101.79216				0.00	0	0
<b>Total SPDA9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00: On 09/09/2019 Spot Bond					0.00000	100.95937				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	102.61834				0.00	0	200,000,000
<b>Total SPG003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SPG003</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SPG00: On 27/09/2023 Spot Bond					0.00000	100.49672				0.00	0	0
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG004</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>
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS040U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS040U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS041U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS041U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS042U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SS042U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS043U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS043U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS044U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS044U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS045U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS045U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS046U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS046U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS047U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS047U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS048U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS048U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			8.65500	99.22569	8.65500	99.20260				0.00	0	500,000,000
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SSN00 On 31/03/2021 Spot Bond			9.42500	94.59283	9.42500	94.56890				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			9.42500	94.59283	9.42500	94.56890				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 31/01/2025 Spot Bond			4.37500	4.37500	4.37500	121.78996				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 21/12/2026 Spot Bond			10.73500	102.12469	10.73500	102.09551				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 28/02/2031 Spot Bond			11.60500	71.06078	11.60500	71.03863				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 21/01/2019 Spot Bond					0.00000	99.88858				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	100.02097				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	100.54546				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	101.13451				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	100.73406				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	101.09870				0.00	0	0
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/11/2020 Spot Bond					0.00000	101.51952				0.00	0	0
<b>Total SSN035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 01/06/2021 Spot Bond					0.00000	101.16195				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	102.12638				0.00	0	14,000,000
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,000,000</b>
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	<b>14,000,000</b>
SSN04: On 13/10/2023 Spot Bond					0.00000	100.04450				0.00	0	0
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond			10.00000	99.34159	10.00000	99.31496				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			4.17000	104.72640	4.17000	104.68653				0.00	0	0
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 09/02/2027 Spot Bond					0.00000	100.02997				0.00	0	0
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 30/04/2027 Spot Bond					0.00000	102.00101				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	100.16889				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 30/09/2027 Spot Bond					0.00000	100.00000				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			3.98000	3.98000	3.98000	286.03812				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 26/09/2020 Spot Bond					0.00000	108.35135				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	99.81107				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			7.90700	100.69222	7.90700	100.67089				0.00	0	0
<b>Total SSN053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2022 Spot Bond					0.00000	99.79656				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	101.80185				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	99.95727				0.00	0	0
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 05/10/2022 Spot Bond					0.00000	100.26692				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			4.23000	4.23000	4.23000	167.39437				0.00	0	0
<b>Total SSN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/01/2025 Spot Bond			4.03000	4.03000	4.03000	124.23529				0.00	0	0
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/01/2038 Spot Bond			4.51000	4.51000	4.51000	99.62168				0.00	0	0
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/03/2029 Spot Bond			4.29000	4.29000	4.29000	88.97111				0.00	0	0
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/03/2028 Spot Bond			4.19000	4.19000	4.19000	167.94239				0.00	0	0
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 28/05/2023 Spot Bond					0.00000	101.23703				0.00	0	0
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 28/05/2023 Spot Bond					0.00000	101.22213				0.00	0	0
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 28/02/2022 Spot Bond					0.00000	101.18545				0.00	0	0
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	101.30401				0.00	0	0
<b>Total SSN071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN072</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.75180				0.00	0	0
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.74045				0.00	0	0
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 19/06/2023 Spot Bond					0.00000	100.70096				0.00	0	0
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 13/07/2023 Spot Bond					0.00000	100.04527				0.00	0	0
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 31/07/2021 Spot Bond					0.00000	101.77811				0.00	0	0
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 16/08/2020 Spot Bond					0.00000	101.35073				0.00	0	0
<b>Total SSN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 27/08/2024 Spot Bond					0.00000	101.28078				0.00	0	0
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 12/09/2025 Spot Bond					0.00000	100.91152				0.00	0	0
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			10.20500	94.53913	10.20500	94.51329				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>
T12A11 On 21/08/2019 Spot Bond					0.00000	101.62451				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			8.90000	101.50535	8.90000	101.48134			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>
T13A11 On 21/08/2020 Spot Bond					0.00000	101.39141			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			8.80000	104.33730	8.80000	104.31288			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>
T13A15 On 21/08/2020 Spot Bond					0.00000	101.38833			0.00	0	52,000,000
<b>Total T13A15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>52,000,000</b>
<b>Total For T13A15</b>									<b>0.00</b>	<b>0</b>	<b>52,000,000</b>
T13A16 On 21/08/2020 Spot Bond			8.90000	103.94902	8.90000	103.92442			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>
T13A19 On 21/08/2020 Spot Bond					0.00000	101.20497			0.00	0	0
<b>Total T13A19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T13A20 On 21/08/2020 Spot Bond			8.85000	102.99545	8.85000	102.97121			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>
T13A21 On 21/08/2020 Spot Bond					0.00000	101.29582			0.00	0	0
<b>Total T13A21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T14A10 On 21/11/2019 Spot Bond					0.00000	101.35159			0.00	0	0
<b>Total T14A10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T14A11 On 21/11/2021 Spot Bond					0.00000	101.38237			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	105.31585	8.55000	105.29190			0.00	0	0
<b>Total T14A12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T15OM On 21/11/2018 Spot Bond					0.00000	101.23541			0.00	0	0
<b>Total T15OM1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For T15OM1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T15OM On 21/05/2019 Spot Bond					0.00000	101.22616				0.00	0	0
<b>Total T15OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T15OM2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS12 On 20/03/2019 Spot Bond					0.00000	100.61465				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>
TFS13 On 06/07/2020 Spot Bond					0.00000	100.21433				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>
TFS13 On 27/05/2019 Spot Bond					0.00000	101.62534				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	102.25096				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>
TFS14 On 28/10/2021 Spot Bond					0.00000	101.87505				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>
TFS14 On 20/03/2020 Spot Bond					0.00000	101.07778				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>
TFS14 On 20/03/2022 Spot Bond					0.00000	100.64360				0.00	0	0
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS147 On 12/10/2020 Spot Bond					0.00000	100.28721				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	100.08435				0.00	0	270,000,000
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
TFS14 On 31/10/2021 Spot Bond					0.00000	101.75603				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>
TFS15 On 16/11/2018 Spot Bond					0.00000	101.34777				0.00	0	0
<b>Total TFS150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TFS150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS151 On 30/11/2020 Spot Bond					0.00000	101.08005				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>
TFS152 On 25/04/2019 Spot Bond					0.00000	99.89155				0.00	0	0
<b>Total TFS152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS153 On 06/07/2021 Spot Bond					0.00000	100.15460				0.00	0	0
<b>Total TFS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	100.20704				0.00	0	0
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS155 On 03/09/2021 Spot Bond					0.00000	100.97935				0.00	0	0
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS156 On 03/09/2023 Spot Bond					0.00000	100.99956				0.00	0	0
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS156</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>
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.35166				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			8.85000	8.85000	8.85000	101.65436				0.00	0	0
<b>Total TH12A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A5 On 21/08/2019 Spot Bond					0.00000	101.38263				0.00	0	0
<b>Total TH12A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A6 On 21/08/2019 Spot Bond			8.76000	101.15129	8.76000	101.12772				0.00	0	0
<b>Total TH12A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A8 On 21/08/2019 Spot Bond					0.00000	101.38263				0.00	0	0
<b>Total TH12A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH12A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/08/2019 Spot Bond			8.87000	100.84521	8.87000	100.82144				0.00	0	0
<b>Total TH12A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond					0.00000	101.45231				0.00	0	0
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond					0.00000	101.45231				0.00	0	0
<b>Total TH12B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond					0.00000	101.45231				0.00	0	0
<b>Total TH12B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond					0.00000	101.45231				0.00	0	0
<b>Total TH12B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond					0.00000	102.21865				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond					0.00000	102.21865				0.00	0	0
<b>Total TH12C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond					0.00000	101.57612				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	101.57457				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	102.07813				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	102.07027				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	102.12533				0.00	0	0
<b>Total TH12D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH12D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/08/2019 Spot Bond					0.00000	102.06888				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 21/08/2020 Spot Bond					0.00000	101.63526				0.00	0	0
<b>Total TH13A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond			9.00000	101.97919	9.00000	101.95479				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 21/08/2020 Spot Bond					0.00000	102.42224				0.00	0	0
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond			8.89000	102.72778	8.89000	102.70349				0.00	0	0
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	101.45219				0.00	0	0
<b>Total TH13B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	101.45374				0.00	0	0
<b>Total TH13B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	101.47272				0.00	0	0
<b>Total TH13B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	101.44205				0.00	0	0
<b>Total TH13B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	101.44755				0.00	0	0
<b>Total TH13B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C On 21/08/2020 Spot Bond					0.00000	101.56048				0.00	0	0
<b>Total TH13C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C On 21/08/2020 Spot Bond					0.00000	101.57285				0.00	0	0
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH13C2</b>										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.54937				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	101.58000				0.00	0	0
<b>Total TH13C4 SPOT</b>										0.00	0	0
<b>Total For TH13C4</b>										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.64552				0.00	0	0
<b>Total TH13C5 SPOT</b>										0.00	0	0
<b>Total For TH13C5</b>										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.07002				0.00	0	0
<b>Total TH13D1 SPOT</b>										0.00	0	0
<b>Total For TH13D1</b>										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.07002				0.00	0	0
<b>Total TH13D2 SPOT</b>										0.00	0	0
<b>Total For TH13D2</b>										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.08381				0.00	0	0
<b>Total TH13D3 SPOT</b>										0.00	0	0
<b>Total For TH13D3</b>										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.06098				0.00	0	0
<b>Total TH13D4 SPOT</b>										0.00	0	0
<b>Total For TH13D4</b>										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.10085				0.00	0	0
<b>Total TH13D5 SPOT</b>										0.00	0	0
<b>Total For TH13D5</b>										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.82620				0.00	0	0
<b>Total TH14A2 SPOT</b>										0.00	0	0
<b>Total For TH14A2</b>										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.40403				0.00	0	0
<b>Total TH14A3 SPOT</b>										0.00	0	0
<b>Total For TH14A3</b>										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.15500	106.58965	9.15500	106.56374				0.00	0	0
<b>Total TH14A4 SPOT</b>										0.00	0	0
<b>Total For TH14A4</b>										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.76658				0.00	0	0
<b>Total TH14A6 SPOT</b>										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH14A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond					0.00000	102.76104				0.00	0	50,000,000
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
TH14A: On 21/11/2021 Spot Bond			9.20500	102.91546	9.20500	104.15242				0.00	0	0
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	101.49836				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	101.98315				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	101.43341				0.00	0	270,000,000
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	101.57564				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	101.54473				0.00	0	60,000,000
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	101.52618				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	102.03852				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	102.00616				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	103.22946				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	101.33589				0.00	0	350,000,000
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</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 TH15A1</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	101.36697				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	103.95782				0.00	0	65,000,000
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000</b>
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000</b>
TH15A: On 21/11/2020 Spot Bond					0.00000	101.32660				0.00	0	12,000,000
<b>Total TH15A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000</b>
<b>Total For TH15A4</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	101.66196				0.00	0	0
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond					0.00000	101.40102				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>
TH15B: On 21/11/2022 Spot Bond					0.00000	101.38864				0.00	0	0
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond					0.00000	101.47373				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>
TH15C: On 21/11/2022 Spot Bond					0.00000	101.45207				0.00	0	0
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond					0.00000	101.92318				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>
TH15D: On 21/11/2022 Spot Bond					0.00000	101.84604				0.00	0	0
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1: On 18/07/2019 Spot Bond					0.00000	100.44686				0.00	0	0
<b>Total TH9A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2019 Spot Bond					0.00000	99.97657				0.00	0	0
<b>Total THE9B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For THE9B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2019 Spot Bond					0.00000	101.52095			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	100.56555			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			8.47500	8.47500	8.47500	100.76136		10,170,000,000,000.00	1,200,000,000	730,000,000	
<b>Total TL20 SPOT</b>								<b>10,170,000,000,000.00</b>	<b>1,200,000,000</b>	<b>730,000,000</b>	
<b>Total For TL20</b>								<b>10,170,000,000,000.00</b>	<b>1,200,000,000</b>	<b>730,000,000</b>	
TL20/R On 22/02/2020 Spot Bond			100.00000	46.35644	100.00000	46.26849		0.00	0	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	111.62200	10.00000	111.59300		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	101.00752		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	101.01374		0.00	0	0	
<b>Total TL23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TL23</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			9.79000	98.67999	9.79000	98.65394		0.00	0	0	
<b>Total TL24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TL24</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			10.30000	97.98095	10.30000	97.95377		0.00	0	70,000,000	
<b>Total TL25 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>70,000,000</b>	
<b>Total For TL25</b>								<b>0.00</b>	<b>0</b>	<b>70,000,000</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.27140		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					0.00000	99.84699		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			10.50500	94.17471	10.50500	94.14838		0.00	0	150,000,000	



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 TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
TL29 On 24/04/2025 Spot Bond					0.00000	99.84146			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>
TLC05 On 22/09/2019 Spot Bond					0.00000	100.48560			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>
TLC06 On 22/03/2019 Spot Bond					0.00000	100.52862			0.00	0	0
<b>Total TLC06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			9.05500	103.37131	9.05500	103.34602			0.00	0	31,784,528,600
<b>Total TN20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>31,784,528,600</b>
<b>Total For TN20</b>									<b>0.00</b>	<b>0</b>	<b>31,784,528,600</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	30.20543	100.00000	30.13784			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	24.71059	100.00000	24.65619			0.00	0	0
<b>Total TN21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			10.11000	107.50805	10.11000	107.47924		62,997,432,000,000.00	6,231,200,000	16,495,600,000	
<b>Total TN23 SPOT</b>								<b>62,997,432,000,000.00</b>	<b>6,231,200,000</b>	<b>16,495,600,000</b>	
<b>Total For TN23</b>								<b>62,997,432,000,000.00</b>	<b>6,231,200,000</b>	<b>16,495,600,000</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	17.01917	100.00000	16.98170		0.00	0	0	
<b>Total TN23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			11.04500	94.23996	11.04500	94.21244		80,628,500,000,000.00	7,300,000,000	28,560,000,000	
<b>Total TN25 SPOT</b>								<b>80,628,500,000,000.00</b>	<b>7,300,000,000</b>	<b>28,560,000,000</b>	
<b>Total For TN25</b>								<b>80,628,500,000,000.00</b>	<b>7,300,000,000</b>	<b>28,560,000,000</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.19670	100.00000	11.17207		0.00	0	0	
<b>Total TN25/R186 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN25/R186</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			11.10000	91.39924	11.10000	91.37242		29,748,000,000,000.00	2,680,000,000	2,110,000,000	

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 TN27 SPOT</b>									<b>29,748,000,000,000.00</b>	<b>2,680,000,000</b>	<b>2,110,000,000</b>
<b>Total For TN27</b>									<b>29,748,000,000,000.00</b>	<b>2,680,000,000</b>	<b>2,110,000,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.63696	100.00000	12.60914			0.00	0	0
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN30 On 09/10/2030 Spot Bond			11.54000	93.59205	11.54000	93.56321			0.00	0	13,280,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>13,280,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>13,280,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	119.28984	8.00000	119.26414			0.00	0	0
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN40 On 09/10/2040 Spot Bond			12.18500	89.35695	12.18500	89.32792			0.00	0	9,540,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>9,540,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>9,540,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.25924	10.75000	100.23040			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>
TPDA0 On 25/11/2020 Spot Bond			10.00000	111.62200	10.00000	111.59300			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	100.32587			0.00	800,000,000	800,000,000
<b>Total TPDA05 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
<b>Total For TPDA05</b>									<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
TPDA0 On 30/11/2018 Spot Bond					0.00000	101.18144			0.00	0	0
<b>Total TPDA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 30/11/2020 Spot Bond			9.46500	103.69724	9.46500	103.67118			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 14/12/2020 Spot Bond					0.00000	100.81828			0.00	0	0
<b>Total TRA2A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2020 Spot Bond			9.15000	104.30264	9.15000	104.27714			0.00	0	0
<b>Total TRA2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2020 Spot Bond					0.00000	100.81828			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.95000	8.95000	8.95000	104.71019				0.00	0	0
<b>Total TRA2A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.87614				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	100.89838				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	100.99169				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	101.02719				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	101.25740				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	101.25740				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	101.38221				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	101.51264				0.00	0	94,500,000
<b>Total TRA3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>94,500,000</b>
<b>Total For TRA3A2</b>										<b>0.00</b>	<b>0</b>	<b>94,500,000</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.55107				0.00	0	0
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond			9.70000	101.52705	9.70000	101.49718				0.00	0	0
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/05/2019 Spot Bond					0.00000	101.38401				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRA3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A1 On 14/11/2020 Spot Bond					0.00000	101.50394				0.00	0	39,000,000
<b>Total TRA3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>39,000,000</b>
<b>Total For TRA3A6</b>										<b>0.00</b>	<b>0</b>	<b>39,000,000</b>
TRA3A1 On 14/11/2022 Spot Bond					0.00000	101.53714				0.00	0	0
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B On 14/11/2022 Spot Bond					0.00000	101.80160				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>
TRA3B1 On 14/11/2022 Spot Bond					0.00000	101.76508				0.00	0	0
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2019 Spot Bond					0.00000	100.81140				0.00	0	2,147,800
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,147,800</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>2,147,800</b>
TRAA41 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	101.04893				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>
TRAB21 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	100.83182				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2019 Spot Bond					0.00000	101.84136				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRAD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2019 Spot Bond					0.00000	102.57702				0.00	0	0
<b>Total TRAE1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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>
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE03 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>
TTO01 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	102.33053				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>
TWC27 On 18/10/2018 Spot Bond					0.00000	101.74545				0.00	0	0
<b>Total TWC275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 24/10/2018 Spot Bond					0.00000	101.70485				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TWC276 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC276</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 29/10/2018 Spot Bond					0.00000	101.58714				0.00	0	0
<b>Total TWC277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 14/11/2018 Spot Bond					0.00000	101.28882				0.00	0	0
<b>Total TWC278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 16/11/2018 Spot Bond					0.00000	101.24641				0.00	0	0
<b>Total TWC279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 27/11/2018 Spot Bond					0.00000	101.04347				0.00	0	0
<b>Total TWC280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 09/10/2019 Spot Bond					0.00000	100.14339				0.00	0	0
<b>Total TWC281 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC281</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 14/01/2019 Spot Bond					0.00000	100.10242				0.00	0	0
<b>Total TWC282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.63300	103.55215	9.63300	103.52525				0.00	0	10,000,000
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
UG26 On 09/03/2026 Spot Bond			11.13500	102.05890	11.13500	102.02835				0.00	0	60,000,000
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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>
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA6U</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>
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB6U</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
VCPA5I 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>
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB6U</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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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
<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>
VKC24 On 20/02/2019 Spot Bond					0.00000	101.30395				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>
VKC27 On 05/12/2018 Spot Bond					0.00000	100.85243				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VKC27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond					0.00000	100.89438				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	100.56965				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	100.75638				0.00	0	0
<b>Total VKE09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE10 On 08/07/2022 Spot Bond					0.00000	100.22048				0.00	0	76,000,000
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>76,000,000</b>
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	<b>76,000,000</b>
VKE11 On 20/04/2023 Spot Bond					0.00000	99.88856				0.00	0	0
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE12 On 03/05/2021 Spot Bond					0.00000	101.99651				0.00	0	320,000,000
<b>Total VKE12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
<b>Total For VKE12</b>										<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
VKE13 On 27/08/2021 Spot Bond					0.00000	101.21126				0.00	0	1,200,000,000
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	101.22500				0.00	0	0
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VPA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA07L On 20/10/2024 Spot Bond			100.00000	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
<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>
VR833L On 18/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VR833U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR833U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR834L On 25/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR834U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR834U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR835L On 26/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR835U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR835U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR836L On 28/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR836U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR836U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VRI712 On 11/12/2018 Spot Bond					0.00000	100.78270				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	100.45501				0.00	300,000,000	900,000,000
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>900,000,000</b>
<b>Total For WHL01</b>										<b>0.00</b>	<b>300,000,000</b>	<b>900,000,000</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 02/10/2021 Spot Bond					0.00000	100.34794				0.00	0	0
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	100.35571				0.00	0	0
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL04U</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
WSP3 On 28/05/2019 Spot Bond			6.75000	104.81020	6.75000	104.79129				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			7.89000	105.13148	7.89000	105.10937				0.00	0	0
<b>Total WSP4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			8.68000	104.21429	8.68000	104.19023				0.00	0	0
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5/f On 28/05/2021 Spot Bond			100.00000	23.28210	100.00000	23.23084				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			6.13500	94.41944	6.13500	94.40368				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>1.27e+017</b>	<b>834,717,689,551</b>	<b>344,679,775,100</b>
<b>Total for SPOT :</b>										<b>1.27e+017</b>	<b>834,717,689,551</b>	<b>344,679,775,100</b>
<b>Total Futures</b>										<b>1.27e+017</b>	<b>834,717,695,598</b>	<b>344,680,656,973</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>82,340</b>
<b>Grand Total:</b>										<b>1.27e+017</b>	<b>834,717,695,598</b>	<b>344,680,739,313</b>