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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 05/11/2018

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			11.30500	73.96843	11.30500	73.96843			0.00	0	0
ES33 On 07/02/2019 Bond Future			11.26560	76.42573	11.30500	76.20365			0.00	0	494
ES33 On 02/05/2019 Bond Future			11.36877	73.98682	11.40701	73.77454			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.46983	75.48104	11.50947	75.26436			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>494</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>494</b>
ES42 On 01/11/2018 Bond Future			11.54000	75.82316	11.54000	75.82316			0.00	0	0
ES42 On 07/02/2019 Bond Future			11.48901	78.47289	11.54000	78.14840			0.00	0	5,169
ES42 On 02/05/2019 Bond Future			11.59227	75.60108	11.63586	75.32794			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.69178	77.12854	11.73694	76.84974			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>5,169</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>5,169</b>
I2025 On 01/11/2018 Bond Future			131.91218	131.91218	131.91218	131.91218			0.00	0	0
I2025 On 07/02/2019 Bond Future			133.13625	133.13625	131.91218	131.91218			0.00	0	355
I2025 On 02/05/2019 Bond Future			135.52220	135.52220	135.55013	135.55013			0.00	0	0
I2025 On 01/08/2019 Bond Future			138.24170	138.24170	138.27008	138.27008			0.00	0	0

Contract Details				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>355</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>355</b>
I2029	On	01/11/2018	Bond Future			100.07114	100.07114	100.07114	100.07114			0.00	0	0
I2029	On	07/02/2019	Bond Future			101.97849	101.97849	100.07114	100.07114			0.00	0	2,954
I2029	On	02/05/2019	Bond Future			102.73289	102.73289	102.75403	102.75403			0.00	0	0
I2029	On	01/08/2019	Bond Future			104.82999	104.82999	104.85141	104.85141			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			102.27621	102.27621	102.27621	102.27621			0.00	0	0
I2033	On	07/02/2019	Bond Future			104.32260	104.32260	102.27621	102.27621			0.00	0	5,770
I2033	On	02/05/2019	Bond Future			105.04655	105.04655	105.06795	105.06795			0.00	0	0
I2033	On	01/08/2019	Bond Future			107.19078	107.19078	107.21248	107.21248			0.00	0	0
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,770</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>5,770</b>
I2038	On	01/11/2018	Bond Future			122.35743	122.35743	122.35743	122.35743			0.00	0	0
I2038	On	07/02/2019	Bond Future			123.02630	123.02630	122.35743	122.35743			2,829,604.90	23	9,871
I2038	On	02/05/2019	Bond Future			125.23113	125.23113	125.44780	125.44780			0.00	0	0
I2038	On	01/08/2019	Bond Future			127.73474	127.73474	127.95584	127.95584			0.00	0	0
<b>Total I2038 Future</b>												<b>2,829,604.90</b>	<b>23</b>	<b>9,871</b>
<b>Total For I2038</b>												<b>2,829,604.90</b>	<b>23</b>	<b>9,871</b>
I2046	On	01/11/2018	Bond Future			115.96800	115.96800	115.96800	115.96800			0.00	0	0
I2046	On	07/02/2019	Bond Future			118.06326	118.06326	115.96800	115.96800			0.00	0	12,065
I2046	On	02/05/2019	Bond Future			118.49293	118.49293	118.51724	118.51724			0.00	0	0
I2046	On	01/08/2019	Bond Future			120.91193	120.91193	120.93643	120.93643			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,065</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>12,065</b>
I2050	On	01/11/2018	Bond Future			121.30416	121.30416	121.30416	121.30416			0.00	0	0
I2050	On	07/02/2019	Bond Future			121.95924	121.95924	121.30416	121.30416			4,390,532.64	36	10,085
I2050	On	02/05/2019	Bond Future			124.14494	124.14494	124.17033	124.17033			0.00	0	0
I2050	On	01/08/2019	Bond Future			124.86037	124.86037	124.88606	124.88606			0.00	0	0
<b>Total I2050 Future</b>												<b>4,390,532.64</b>	<b>36</b>	<b>10,085</b>
<b>Total For I2050</b>												<b>4,390,532.64</b>	<b>36</b>	<b>10,085</b>
R186	On	01/11/2018	Bond Future			9.30000	110.67384	9.30000	110.67384		6.52	0.00	0	0
R186	On	07/02/2019	Bond Future			9.21841	108.55728	9.30000	108.08896		7.12	985,808,659.68	9,081	63,245
R186	On	02/05/2019	Bond Future			9.28241	110.47893	9.32065	110.26476		7.01	0.00	0	0
R186	On	01/08/2019	Bond Future			9.33544	107.40658	9.37558	107.18794		7.07	0.00	0	0
<b>Total R186 Future</b>												<b>985,808,659.68</b>	<b>9,081</b>	<b>63,245</b>
R186	On	07/02/2019	Bond Future	9.90	Call			3,883.47000	3.88347	4,243,390	7.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2019	Bond Future	9.90	Put			520.56000	0.52056	412,160	7.76	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Call			3,973.13000	3.97313	4,336,390	7.78	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			500.54000	0.50054	395,480	7.78	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.27	Put			1,674.68000	1.67468	1,422,140	7.14	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Call			1,502.79000	1.50279	1,718,570	7.14	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.30	Put			6,017.61000	6.01761	5,572,070	6.50	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			87.56000	0.08756	110,340	6.50	0.00	0	210
R186	On	07/02/2019	Bond Future	8.50	Put			4,895.77000	4.89577	4,471,230	6.57	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			185.48000	0.18548	229,260	6.57	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.10	Call			1,061.41000	1.06141	1,231,580	7.03	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			2,214.21000	2.21421	1,916,060	7.03	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.21	Call			61.00000	0.06100	77,460	6.48	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			6,545.60000	6.54560	6,093,740	6.48	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			63.46000	0.06346	80,530	6.48	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			6,486.27000	6.48627	6,035,020	6.48	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			58.62000	0.05862	74,500	6.48	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			6,605.05000	6.60505	6,152,610	6.48	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Put			3,546.92000	3.54692	3,169,270	6.79	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			456.15000	0.45615	546,820	6.79	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.38	Put			1,383.31000	1.38331	1,160,160	7.22	0.00	0	0
R186	On	07/02/2019	Bond Future	9.38	Call			1,839.92000	1.83992	2,085,090	7.22	0.00	0	6,000
R186	On	07/02/2019	Bond Future	9.50	Call			2,247.89000	2.24789	2,523,970	7.31	0.00	0	0
R186	On	07/02/2019	Bond Future	9.50	Put			1,111.17000	1.11117	918,930	7.31	0.00	0	2,500
R186	On	02/05/2019	Bond Future	8.70	Put			4,246.84000	4.24684	4,073,510	6.33	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			700.11000	0.70011	740,950	6.33	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			2,183.61000	2.18361	2,060,750	6.86	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Put			2,462.02000	2.46202	2,330,290	6.78	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			1,784.36000	1.78436	1,866,800	6.78	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			4,597.09000	4.59709	4,418,120	6.26	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Put			3,096.42000	3.09642	2,947,180	6.61	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			1,282.96000	1.28296	1,347,890	6.61	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			3,591.21000	3.59121	3,720,670	7.21	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			814.77000	0.81477	751,860	7.58	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			4,435.34000	4.43534	4,579,700	7.45	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			936.21000	0.93621	866,400	7.45	0.00	0	90
R186	On	02/05/2019	Bond Future	9.25	Put			2,320.19000	2.32019	2,192,900	6.82	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			1,924.05000	1.92405	2,010,930	6.82	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			4,463.68000	4.46368	4,286,780	6.28	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			582.07000	0.58207	617,270	6.26	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			5,153.66000	5.15366	4,967,010	6.15	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			431.34000	0.43134	458,860	6.15	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	9.03	Call			1,352.14000	1.35214	1,419,650	6.64	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			2,994.23000	2.99423	2,847,570	6.64	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,305.68000	1.30568	1,371,470	6.62	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			1,224.57000	1.22457	1,139,860	7.21	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			4,686.89000	4.68689	4,835,110	7.52	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			867.16000	0.86716	801,210	7.52	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.30	Call			2,068.03000	2.06803	2,159,340	6.86	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			4,900.67000	4.90067	5,051,930	7.58	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			3,061.98000	3.06198	2,913,600	6.62	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			624.57000	0.62457	661,840	6.28	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.02	Call			1,328.94000	1.32894	1,395,590	6.63	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			3,028.12000	3.02812	2,880,600	6.63	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			2,234.60000	2.23460	2,125,510	7.09	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			6,479.16000	6.47916	6,286,590	5.96	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			412.47000	0.41247	438,540	5.96	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Put			2,213.32000	2.21332	2,104,920	7.10	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			3,081.37000	3.08137	3,192,320	7.11	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			2,191.85000	2.19185	2,084,160	7.11	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Call			5,065.12000	5.06512	5,209,160	7.74	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			1,321.73000	1.32173	1,247,130	7.74	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.52	Call			3,016.44000	3.01644	3,125,990	7.09	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Put			3,462.52000	3.46252	3,318,980	6.62	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			1,672.04000	1.67204	1,747,140	6.62	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			3,049.02000	3.04902	3,159,260	7.10	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>64,840</b>
<b>Total For R186</b>												<b>985,808,659.68</b>	<b>9,081</b>	<b>128,085</b>
R197	On	01/11/2018	Bond Future			300.87379	300.87379	300.87379	300.87379			0.00	0	0
R197	On	07/02/2019	Bond Future			299.53903	299.53903	300.87379	300.87379			0.00	0	2,355
R197	On	02/05/2019	Bond Future			304.90704	304.90704	304.97148	304.97148			0.00	0	0
R197	On	01/08/2019	Bond Future			303.56996	303.56996	303.63535	303.63535			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,355</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,355</b>
R202	On	01/11/2018	Bond Future			234.97009	234.97009	234.97009	234.97009			0.00	0	0
R202	On	07/02/2019	Bond Future			235.76617	235.76617	234.97009	234.97009			0.00	0	8,979
R202	On	02/05/2019	Bond Future			239.99132	239.99132	240.04074	240.04074			0.00	0	0
R202	On	01/08/2019	Bond Future			240.87382	240.87382	240.92388	240.92388			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,979</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>8,979</b>
R203	On	01/11/2018	Bond Future			8.62500	98.31751	8.62500	98.31751		3.81	0.00	0	0

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			8.53182	100.89848	8.62500	100.59093		3.74	403,593,920.00	4,000	51,739
R2023	On	02/05/2019	Bond Future			8.58198	98.75413	8.62158	98.62966		4.04	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.60877	100.74802	8.65161	100.62090		3.81	0.00	0	0
<b>Total R2023 Future</b>												<b>403,593,920.00</b>	<b>4,000</b>	<b>51,739</b>
R2023	On	07/02/2019	Bond Future	10.59	Put			4.00000	0.00400	2,320	4.83	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			6,160.23000	6.16023	6,465,970	4.83	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			4.34000	0.00434	2,530	4.83	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			6,190.45000	6.19045	6,496,250	4.83	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			4.17000	0.00417	2,420	4.83	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			6,220.66000	6.22066	6,526,530	4.83	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,372.67000	1.37267	1,292,920	3.82	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			815.53000	0.81553	860,810	3.83	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,356.26000	1.35626	1,277,070	3.83	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			830.89000	0.83089	876,740	3.84	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,340.00000	1.34000	1,261,380	3.84	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			800.32000	0.80032	845,040	3.82	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			1,814.20000	1.81420	1,884,300	3.95	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			993.07000	0.99307	936,050	3.95	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			1,834.18000	1.83418	1,904,670	3.96	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			983.72000	0.98372	927,090	3.96	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			1,854.24000	1.85424	1,925,140	3.97	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			974.45000	0.97445	918,230	3.97	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>403,593,920.00</b>	<b>4,000</b>	<b>51,739</b>
R2030	On	01/11/2018	Bond Future			9.76000	90.25625	9.76000	90.25625		8.69	0.00	0	0
R2030	On	07/02/2019	Bond Future			9.67615	89.08232	9.76000	88.56810		9.64	712,658.56	8	53,842
R2030	On	02/05/2019	Bond Future			9.74164	90.65943	9.77934	90.43156		9.69	0.00	0	0
R2030	On	01/08/2019	Bond Future			9.80204	88.48453	9.84121	88.25199		9.76	0.00	0	0
<b>Total R2030 Future</b>												<b>712,658.56</b>	<b>8</b>	<b>53,842</b>
R2030	On	07/02/2019	Bond Future	8.63	Call			59.05000	0.05905	75,560	8.55	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			7,340.96000	7.34096	6,843,250	8.55	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			7,406.60000	7.40660	6,908,290	8.55	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			2,275.65000	2.27565	1,962,460	9.50	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			1,290.93000	1.29093	1,491,960	9.50	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.68	Put			2,004.56000	2.00456	1,714,290	9.57	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Call			1,514.04000	1.51404	1,737,990	9.57	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	9.40	Put			3,055.87000	3.05587	2,687,260	9.27	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			819.34000	0.81934	964,950	9.27	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			6,885.67000	6.88567	6,392,660	8.55	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			77.73000	0.07773	98,940	8.55	0.00	0	0

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	10.20	Call			3,442.32000	3.44232	3,802,060	10.21	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Put			808.94000	0.80894	654,460	10.21	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	8.90	Put			5,639.58000	5.63958	5,167,150	8.65	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			61.45000	0.06145	78,580	8.55	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			7,275.45000	7.27545	6,778,360	8.55	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			56.73000	0.05673	72,640	8.55	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.90	Call			168.68000	0.16868	210,470	8.65	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.18	Put			4,084.29000	4.08429	3,661,730	8.98	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			443.36000	0.44336	535,020	8.98	0.00	0	4,000
R2030	On	02/05/2019	Bond Future	10.20	Call			3,997.61000	3.99761	4,130,870	10.23	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			1,507.63000	1.50763	1,413,020	10.23	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,415.18000	1.41518	1,480,420	9.34	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			3,744.54000	3.74454	3,581,910	9.34	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,439.00000	1.43900	1,505,080	9.35	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			3,705.90000	3.70590	3,544,110	9.35	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,391.59000	1.39159	1,456,000	9.33	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			3,783.46000	3.78346	3,620,000	9.33	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			6,033.61000	6.03361	5,834,410	8.71	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			506.72000	0.50672	535,390	8.71	0.00	0	3,000
R2030	On	01/08/2019	Bond Future	9.90	Put			2,757.66000	2.75766	2,634,930	9.66	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			3,137.85000	3.13785	3,248,410	9.67	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			2,731.44000	2.73144	2,609,460	9.67	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			3,171.03000	3.17103	3,282,310	9.68	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			2,705.75000	2.70575	2,584,490	9.68	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			3,105.14000	3.10514	3,214,950	9.66	0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>23,640</b>
<b>Total For R2030</b>												<b>712,658.56</b>	<b>8</b>	<b>77,482</b>
R2032	On	01/11/2018	Bond Future			9.95500	88.35525	9.95500	88.35525		9.52	0.00	0	0
R2032	On	07/02/2019	Bond Future			9.85334	91.37136	9.95500	90.69678		10.29	0.00	0	42,633
R2032	On	02/05/2019	Bond Future			9.91703	88.83160	9.95464	88.58477		11.00	0.00	0	0
R2032	On	01/08/2019	Bond Future			9.97388	90.62569	10.01283	90.37371		10.54	0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>42,633</b>
R2032	On	07/02/2019	Bond Future	8.81	Call			51.69000	0.05169	71,910	8.82	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			8,090.55000	8.09055	7,436,190	8.82	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			53.92000	0.05392	74,930	8.82	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			8,018.20000	8.01820	7,364,630	8.82	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			49.54000	0.04954	69,000	8.82	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			8,163.06000	8.16306	7,507,940	8.82	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			1,699.30000	1.69930	1,774,470	10.59	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			3,930.20000	3.93020	3,758,540	10.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/05/2019	Bond Future	9.63	Call			1,726.39000	1.72639	1,802,470	10.60	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			3,889.48000	3.88948	3,718,730	10.60	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,672.21000	1.67221	1,746,480	10.58	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			3,971.00000	3.97100	3,798,440	10.58	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			3,584.11000	3.58411	3,704,860	10.63	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			3,023.84000	3.02384	2,892,610	10.63	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			3,619.52000	3.61952	3,741,040	10.64	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			2,995.30000	2.99530	2,864,840	10.64	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			3,548.86000	3.54886	3,668,820	10.62	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			3,052.61000	3.05261	2,920,590	10.62	0.00	0	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>42,633</b>
R2035	On	01/11/2018	Bond Future			10.04500	92.32368	10.04500	92.32368		10.05	0.00	0	0
R2035	On	07/02/2019	Bond Future			9.96395	95.40394	10.04500	94.80607		10.91	0.00	0	71,509
R2035	On	02/05/2019	Bond Future			10.02412	92.59187	10.06167	92.31755		11.71	0.00	0	0
R2035	On	01/08/2019	Bond Future			10.07886	94.46158	10.11767	94.18160		11.23	0.00	0	0
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>71,509</b>
R2035	On	07/02/2019	Bond Future	8.96	Put			8,584.67000	8.58467	8,006,150	9.32	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			72.54000	0.07254	92,650	9.32	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			8,503.86000	8.50386	7,926,100	9.32	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			75.63000	0.07563	96,510	9.32	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			8,423.28000	8.42328	7,846,290	9.32	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			69.57000	0.06957	88,920	9.32	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,842.39000	1.84239	1,926,140	11.08	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			4,308.71000	4.30871	4,118,140	11.08	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			1,873.28000	1.87328	1,958,070	11.10	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			4,263.79000	4.26379	4,074,260	11.10	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,904.21000	1.90421	1,990,030	11.11	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			4,219.00000	4.21900	4,030,500	11.11	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			3,232.27000	3.23227	3,089,320	11.21	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			4,075.04000	4.07504	4,212,950	11.22	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			3,200.91000	3.20091	3,058,840	11.22	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			3,995.64000	3.99564	4,131,800	11.20	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			3,263.56000	3.26356	3,119,740	11.20	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			4,035.42000	4.03542	4,172,450	11.21	0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>71,509</b>
R2037	On	01/11/2018	Bond Future			10.11500	88.91239	10.11500	88.91239		10.53	0.00	0	0
R2037	On	07/02/2019	Bond Future			10.02277	87.70374	10.11500	87.02071		12.00	795,999,144.24	9,076	54,755
R2037	On	02/05/2019	Bond Future			10.08503	89.25647	10.12246	88.98152		12.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/08/2019	Bond Future			10.14383	86.80300	10.18250	86.52239		12.38	0.00	0	0
<b>Total R2037 Future</b>												<b>795,999,144.24</b>	<b>9,076</b>	<b>54,755</b>
R2037	On	07/02/2019	Bond Future	9.05	Put			8,495.29000	8.49529	7,838,180	10.25	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			81.67000	0.08167	108,570	10.25	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			8,413.86000	8.41386	7,757,730	10.25	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			85.07000	0.08507	112,980	10.25	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			8,332.67000	8.33267	7,677,550	10.25	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			78.39000	0.07839	104,310	10.25	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,919.03000	1.91903	2,004,140	11.73	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			4,332.21000	4.33221	4,142,370	11.73	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,949.84000	1.94984	2,035,980	11.74	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			4,286.65000	4.28665	4,097,840	11.74	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,888.48000	1.88848	1,972,570	11.72	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			4,378.13000	4.37813	4,187,270	11.72	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,082.40000	4.08240	4,219,440	12.42	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			3,309.59000	3.30959	3,166,020	12.42	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			4,121.98000	4.12198	4,259,890	12.43	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			3,277.83000	3.27783	3,135,130	12.43	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,161.74000	4.16174	4,300,510	12.44	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			3,246.33000	3.24633	3,104,490	12.44	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>795,999,144.24</b>	<b>9,076</b>	<b>54,755</b>
R2040	On	01/11/2018	Bond Future			10.20500	91.98759	10.20500	91.98759		10.86	0.00	0	0
R2040	On	07/02/2019	Bond Future			10.10790	90.71735	10.20500	89.94860		12.40	494,046,688.10	5,446	33,526
R2040	On	02/05/2019	Bond Future			10.17025	92.32342	10.20767	92.02926		12.71	0.00	0	0
R2040	On	01/08/2019	Bond Future			10.22948	89.68152	10.26812	89.38132		12.82	0.00	0	0
<b>Total R2040 Future</b>												<b>494,046,688.10</b>	<b>5,446</b>	<b>33,526</b>
R2040	On	07/02/2019	Bond Future	9.13	Put			9,217.14000	9.21714	8,476,600	10.58	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			72.06000	0.07206	98,210	10.58	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			9,394.67000	9.39467	8,652,070	10.58	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			75.18000	0.07518	102,340	10.58	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			9,305.78000	9.30578	8,564,190	10.58	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			78.41000	0.07841	106,620	10.58	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			4,694.97000	4.69497	4,491,520	12.25	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			1,251.82000	1.25182	1,313,340	11.80	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.89	Call			2,098.61000	2.09861	2,190,410	12.26	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			4,645.99000	4.64599	4,443,630	12.26	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,131.73000	2.13173	2,224,620	12.28	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			4,597.16000	4.59716	4,395,890	12.28	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,065.52000	2.06552	2,156,230	12.25	0.00	0	0



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	10.20	Put			3,301.23000	3.30123	3,133,380	12.65	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			3,241.06000	3.24106	3,367,370	12.65	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			6,227.36000	6.22736	5,994,720	11.80	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			4,288.54000	4.28854	4,435,230	12.68	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			3,504.74000	3.50474	3,351,230	12.68	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			4,330.65000	4.33065	4,478,290	12.69	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			3,470.52000	3.47052	3,317,960	12.69	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			4,246.29000	4.24629	4,392,050	12.67	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			3,538.94000	3.53894	3,384,500	12.67	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,300</b>
<b>Total For R2040</b>												<b>494,046,688.10</b>	<b>5,446</b>	<b>35,826</b>
R2044	On	01/11/2018	Bond Future			10.20000	89.24226	10.20000	89.24226		11.33	0.00	0	0
R2044	On	07/02/2019	Bond Future			10.10451	88.02240	10.20000	87.25362		12.95	260,634,326.40	2,961	39,545
R2044	On	02/05/2019	Bond Future			10.16383	89.58075	10.20118	89.28187		13.28	0.00	0	0
R2044	On	01/08/2019	Bond Future			10.22002	87.00872	10.25856	86.70363		13.41	0.00	0	0
<b>Total R2044 Future</b>												<b>260,634,326.40</b>	<b>2,961</b>	<b>39,545</b>
R2044	On	07/02/2019	Bond Future	9.17	Call			93.07000	0.09307	125,380	11.06	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			9,031.64000	9.03164	8,295,170	11.06	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			97.00000	0.09700	130,530	11.06	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			8,941.51000	8.94151	8,206,260	11.06	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			89.27000	0.08927	120,400	11.06	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			9,122.05000	9.12205	8,384,400	11.06	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			2,177.01000	2.17701	2,272,200	12.83	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			4,637.40000	4.63740	4,433,710	12.83	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			2,211.29000	2.21129	2,307,610	12.84	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			4,588.11000	4.58811	4,385,550	12.84	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			2,246.10000	2.24610	2,343,540	12.86	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			4,539.49000	4.53949	4,338,050	12.86	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			3,483.68000	3.48368	3,329,940	13.28	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			4,476.51000	4.47651	4,628,820	13.29	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			3,449.53000	3.44953	3,296,750	13.29	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			4,519.94000	4.51994	4,673,200	13.30	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			3,415.68000	3.41568	3,263,850	13.30	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			4,433.25000	4.43325	4,584,600	13.28	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>260,634,326.40</b>	<b>2,961</b>	<b>39,545</b>
R2048	On	01/11/2018	Bond Future			10.18000	88.31168	10.18000	88.31168		11.66	0.00	0	0
R2048	On	07/02/2019	Bond Future			10.08600	91.49361	10.18000	90.71775		12.69	5,764,097.43	63	110,850
R2048	On	02/05/2019	Bond Future			10.14008	88.67573	10.17746	88.36876		13.69	0.00	0	0
R2048	On	01/08/2019	Bond Future			10.18952	90.46633	10.22802	90.15315		13.17	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2048 Future</b>									<b>5,764,097.43</b>	<b>63</b>	<b>110,850</b>
R2048 On 07/02/2019 Bond Future	9.06	Call			60.38000	0.06038	82,010	10.83	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Put			10,162.35000	10.16235	9,408,120	10.83	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Call			63.16000	0.06316	85,690	10.83	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Put			10,066.01000	10.06601	9,312,680	10.83	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Call			57.71000	0.05771	78,460	10.83	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Put			10,258.97000	10.25897	9,503,860	10.83	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Call			2,290.84000	2.29084	2,391,470	13.22	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			4,615.72000	4.61572	4,409,380	13.22	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			2,326.79000	2.32679	2,428,590	13.24	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			4,565.99000	4.56599	4,360,820	13.24	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			2,255.43000	2.25543	2,354,880	13.21	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Put			4,666.14000	4.66614	4,458,620	13.21	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Call			4,607.27000	4.60727	4,762,210	13.28	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Put			3,628.06000	3.62806	3,469,820	13.28	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Call			4,651.67000	4.65167	4,807,570	13.29	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Put			3,593.05000	3.59305	3,435,770	13.29	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Call			4,563.05000	4.56305	4,717,020	13.27	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Put			3,663.37000	3.66337	3,504,160	13.27	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>5,764,097.43</b>	<b>63</b>	<b>110,850</b>
R207 On 01/11/2018 Bond Future			6.55000	103.02128	6.55000	103.02128		0.48	0.00	0	0
R207 On 07/02/2019 Bond Future			6.11608	101.55607	6.55000	101.17014		0.42	249,320,151.85	2,455	17,731
R207 On 02/05/2019 Bond Future			5.57066	103.35381	5.61009	103.32713		0.40	0.00	0	0
R207 On 01/08/2019 Bond Future			4.04429	101.79773	4.10590	101.77040		0.22	0.00	0	0
<b>Total R207 Future</b>									<b>249,320,151.85</b>	<b>2,455</b>	<b>17,731</b>
R207 On 07/02/2019 Bond Future	6.52	Call			124.24000	0.12424	384,490	0.66	0.00	0	0
R207 On 07/02/2019 Bond Future	6.52	Put			150.85000	0.15085	25,170	0.66	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Call			129.27000	0.12927	392,560	0.66	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Put			147.01000	0.14701	24,370	0.66	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Call			119.09000	0.11909	376,340	0.65	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Put			154.57000	0.15457	25,890	0.65	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Call			1,337.96000	1.33796	1,364,610	0.60	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Put			0.12000	0.00012	0,090	0.60	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Call			1,344.58000	1.34458	1,371,220	0.60	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Put			0.12000	0.00012	0,080	0.60	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Call			1,351.18000	1.35118	1,377,830	0.60	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Put			0.11000	0.00011	0,080	0.60	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Call			1,414.74000	1.41474	1,442,070	0.28	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Put			0.00000	0.00000	0,000	0.28	0.00	0	0

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	01/08/2019	Bond Future	7.35	Call			1,419.05000	1.41905	1,446,380	0.28	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.28	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			1,410.42000	1.41042	1,437,750	0.28	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.28	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>249,320,151.85</b>	<b>2,455</b>	<b>17,731</b>
R208	On	01/11/2018	Bond Future			7.72000	98.58853	7.72000	98.58853		1.54	0.00	0	0
R208	On	07/02/2019	Bond Future			7.57244	100.90175	7.72000	100.61974		1.59	403,607,000.00	4,000	25,618
R208	On	02/05/2019	Bond Future			7.54702	99.28649	7.58254	99.22526		1.81	0.00	0	0
R208	On	01/08/2019	Bond Future			7.44210	101.29122	7.48335	101.22865		1.60	0.00	0	0
<b>Total R208 Future</b>												<b>403,607,000.00</b>	<b>4,000</b>	<b>25,618</b>
R208	On	07/02/2019	Bond Future	7.07	Call			25.40000	0.02540	49,650	1.61	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,275.45000	1.27545	1,017,690	1.61	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			26.32000	0.02632	51,390	1.61	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,256.99000	1.25699	1,000,050	1.61	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			24.44000	0.02444	47,860	1.62	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,293.88000	1.29388	1,035,290	1.62	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			1,011.84000	1.01184	1,052,330	1.96	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			244.79000	0.24479	224,050	1.96	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			1,025.88000	1.02588	1,066,580	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			241.78000	0.24178	221,250	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			998.08000	0.99808	1,038,350	1.95	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			248.09000	0.24809	227,130	1.95	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			270.04000	0.27004	250,800	1.88	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			1,286.21000	1.28621	1,329,690	1.89	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			267.42000	0.26742	248,330	1.89	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			1,298.57000	1.29857	1,342,210	1.89	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			264.83000	0.26483	245,900	1.89	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			1,273.88000	1.27388	1,317,210	1.88	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>403,607,000.00</b>	<b>4,000</b>	<b>25,618</b>
R209	On	01/11/2018	Bond Future			9.99500	70.02040	9.99500	70.02040		11.59	0.00	0	0
R209	On	07/02/2019	Bond Future			9.89727	72.49629	9.99500	71.88340		12.39	517,043,540.28	7,132	123,581
R209	On	02/05/2019	Bond Future			9.95159	70.63024	9.98885	70.39795		13.13	0.00	0	0
R209	On	01/08/2019	Bond Future			9.99987	72.05663	10.03825	71.81958		12.70	0.00	0	0
<b>Total R209 Future</b>												<b>517,043,540.28</b>	<b>7,132</b>	<b>123,581</b>
R209	On	07/02/2019	Bond Future	9.04	Put			6,470.05000	6.47005	5,896,700	10.95	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			124.25000	0.12425	163,790	10.95	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Call			2,552.87000	2.55287	2,920,660	12.66	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Put			1,292.75000	1.29275	1,047,650	12.66	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2019	Bond Future	9.54	Put			3,597.32000	3.59732	3,136,810	11.70	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			7,074.39000	7.07439	6,490,610	10.91	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			674.90000	0.67490	827,280	11.70	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			90.93000	0.09093	121,040	10.91	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			7,006.18000	7.00618	6,423,400	10.91	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			94.44000	0.09444	125,590	10.91	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			6,938.17000	6.93817	6,356,430	10.91	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			87.52000	0.08752	116,630	10.91	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			1,711.92000	1.71192	1,786,100	12.72	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			3,607.50000	3.60750	3,449,390	12.72	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,738.60000	1.73860	1,813,650	12.73	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			3,569.54000	3.56954	3,412,300	12.73	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			1,685.46000	1.68546	1,758,780	12.70	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			3,645.77000	3.64577	3,486,800	12.70	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Put			5,079.80000	5.07980	4,893,870	12.16	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			934.62000	0.93462	980,980	12.16	0.00	0	760
R209	On	02/05/2019	Bond Future	10.71	Call			5,408.81000	5.40881	5,565,350	14.38	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			1,128.79000	1.12879	1,053,040	14.38	0.00	0	760
R209	On	02/05/2019	Bond Future	9.95	Put			2,710.53000	2.71053	2,575,300	13.07	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			2,468.30000	2.46830	2,565,360	13.07	0.00	0	760
R209	On	01/08/2019	Bond Future	10.16	Call			3,483.12000	3.48312	3,600,210	12.59	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			2,738.90000	2.73890	2,618,940	12.59	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			3,517.45000	3.51745	3,635,270	12.60	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			2,712.62000	2.71262	2,593,390	12.60	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			3,448.93000	3.44893	3,565,280	12.58	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			2,765.39000	2.76539	2,644,690	12.58	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>14,280</b>
<b>Total For R209</b>												<b>517,043,540.28</b>	<b>7,132</b>	<b>137,861</b>
R210	On	01/11/2018	Bond Future			186.09128	186.09128	186.09128	186.09128			0.00	0	0
R210	On	07/02/2019	Bond Future			189.65715	189.65715	186.09128	186.09128			0.00	0	2,708
R210	On	02/05/2019	Bond Future			190.49991	190.49991	190.69833	190.69833			0.00	0	0
R210	On	01/08/2019	Bond Future			194.38868	194.38868	194.59106	194.59106			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,708</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>2,708</b>
R212	On	01/11/2018	Bond Future			155.23002	155.23002	155.23002	155.23002			0.00	0	0
R212	On	07/02/2019	Bond Future			156.17820	156.17820	155.23002	155.23002			0.00	0	4,946
R212	On	02/05/2019	Bond Future			158.97713	158.97713	159.01075	159.01075			0.00	0	0
R212	On	01/08/2019	Bond Future			162.15105	162.15105	162.18521	162.18521			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,946</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	<b>4,946</b>
R213 On 01/11/2018 Bond Future			9.85000	81.19647	9.85000	81.19647		9.61	0.00	0	0
R213 On 07/02/2019 Bond Future			9.76313	83.86063	9.85000	83.33775		10.17	0.00	0	32,324
R213 On 02/05/2019 Bond Future			9.82231	81.79508	9.85990	81.57136		10.66	0.00	0	0
R213 On 01/08/2019 Bond Future			9.87510	83.44663	9.91402	83.21830		10.31	0.00	0	0
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	<b>32,324</b>
R213 On 07/02/2019 Bond Future	8.69	Call			56.60000	0.05660	72,880	9.09	0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Put			7,436.73000	7.43673	6,930,130	9.09	0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Call			58.88000	0.05888	75,770	9.09	0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Put			7,371.56000	7.37156	6,865,570	9.09	0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Call			54.39000	0.05439	70,090	9.09	0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Put			7,502.04000	7.50204	6,994,860	9.09	0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Call			1,384.83000	1.38483	1,449,640	10.06	0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Put			3,623.47000	3.62347	3,464,560	10.06	0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Call			1,408.81000	1.40881	1,474,460	10.07	0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Put			3,585.83000	3.58583	3,427,760	10.07	0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Call			1,360.86000	1.36086	1,424,840	10.04	0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Put			3,661.19000	3.66119	3,501,450	10.04	0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Call			3,169.44000	3.16944	3,278,280	10.30	0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Put			2,726.21000	2.72621	2,606,720	10.30	0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Call			3,202.35000	3.20235	3,311,900	10.31	0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Put			2,701.03000	2.70103	2,582,250	10.31	0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Call			3,136.95000	3.13695	3,245,080	10.29	0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Put			2,751.87000	2.75187	2,631,670	10.29	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>32,324</b>
R214 On 01/11/2018 Bond Future			10.17000	69.04220	10.17000	69.04220		12.21	0.00	0	0
R214 On 07/02/2019 Bond Future			10.07039	71.56680	10.17000	70.92145		13.13	0.00	0	29,770
R214 On 02/05/2019 Bond Future			10.12402	69.53717	10.16661	69.26251		14.04	0.00	0	0
R214 On 01/08/2019 Bond Future			10.17294	70.94134	10.21678	70.66106		13.55	0.00	0	0
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	<b>29,770</b>
R214 On 07/02/2019 Bond Future	9.04	Call			62.45000	0.06245	84,650	11.42	0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Put			8,001.78000	8.00178	7,378,630	11.42	0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Call			65.06000	0.06506	88,100	11.42	0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Put			7,927.79000	7.92779	7,305,480	11.42	0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Call			59.93000	0.05993	81,320	11.42	0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Put			8,075.98000	8.07598	7,452,020	11.42	0.00	0	0
R214 On 02/05/2019 Bond Future	9.86	Call			1,773.10000	1.77310	1,863,590	13.49	0.00	0	0
R214 On 02/05/2019 Bond Future	9.86	Put			3,790.88000	3.79088	3,606,710	13.49	0.00	0	0
R214 On 02/05/2019 Bond Future	9.87	Call			1,800.70000	1.80070	1,892,220	13.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/05/2019	Bond Future	9.87	Put			3,751.17000	3.75117	3,568,030	13.50	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,745.73000	1.74573	1,835,200	13.47	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			3,830.93000	3.83093	3,645,740	13.47	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			3,671.99000	3.67199	3,812,020	13.65	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			2,956.63000	2.95663	2,816,380	13.65	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			3,706.95000	3.70695	3,847,830	13.66	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			2,928.99000	2.92899	2,789,590	13.66	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			3,637.16000	3.63716	3,776,350	13.63	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			2,984.49000	2.98449	2,843,400	13.63	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>29,770</b>
<b>Total for Bond</b>												<b>4,123,750,324.08</b>	<b>44,281</b>	<b>921,479</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>
<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

Contract Details	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>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
<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>

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 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>
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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
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 07/02/2019 GOVI			621.92100	621.92100	602.20700	602.20700			6,219,210.00	1	459

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/05/2019	GOVI			632.92700	632.92700	631.22000	631.22000			0.00	0	0
GOVI	On	01/08/2019	GOVI			645.69500	645.69500	643.95600	643.95600			0.00	0	0
<b>Total GOVI Future</b>												<b>6,219,210.00</b>	<b>1</b>	<b>459</b>
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			643,130.00000	64.31300	445,990,000		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			643,230.00000	64.32300	446,090,000		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			643,030.00000	64.30300	445,890,000		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			166,500.00000	16.65000	149,430,000		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			166,600.00000	16.66000	149,530,000		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			166,400.00000	16.64000	149,330,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.68	Call			52,760.00000	5.27600	70,150,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.68	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.69	Call			52,660.00000	5.26600	70,050,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.69	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.67	Call			52,860.00000	5.28600	70,250,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>												<b>6,219,210.00</b>	<b>1</b>	<b>459</b>
<b>Total for GOVI</b>												<b>6,219,210.00</b>	<b>1</b>	<b>459</b>
AL37	On	07/02/2019	Index Future			603.25300	603.25300	587.67000	587.67000			0.00	0	0
AL37	On	02/05/2019	Index Future			613.92900	613.92900	613.11000	613.11000			0.00	0	0
AL37	On	01/08/2019	Index Future			626.31300	626.31300	625.48100	625.48100			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	07/02/2019	Index Future			693.64700	693.64700	673.63100	673.63100			0.00	0	0
AL7T	On	02/05/2019	Index Future			705.92200	705.92200	704.43100	704.43100			0.00	0	0
AL7T	On	01/08/2019	Index Future			720.16300	720.16300	718.64500	718.64500			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	07/02/2019	Index Future			628.43300	628.43300	608.65500	608.65500			0.00	0	906
ALBI	On	02/05/2019	Index Future			639.55400	639.55400	637.85200	637.85200			0.00	0	0
ALBI	On	01/08/2019	Index Future			652.45600	652.45600	650.72300	650.72300			0.00	0	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>906</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>906</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 07/02/2019 Index Future			257.90400	257.90400	253.02100	253.02100			12,895,200.00	5	507
IGOV On 02/05/2019 Index Future			262.52500	262.52500	262.71300	262.71300			0.00	0	215
IGOV On 01/08/2019 Index Future			267.88100	267.88100	268.07500	268.07500			0.00	0	0
<b>Total IGOV Future</b>									<b>12,895,200.00</b>	<b>5</b>	<b>722</b>
<b>Total For IGOV</b>									<b>12,895,200.00</b>	<b>5</b>	<b>722</b>
<b>Total for Index</b>									<b>12,895,200.00</b>	<b>5</b>	<b>1,628</b>
JIBAR F On 19/12/2018 Jibar Future			1.00000	101.00000	7.01000	92.99000			0.00	0	35,000
JIBAR F On 20/03/2019 Jibar Future			1.00000	101.00000	7.01000	92.99000			0.00	0	0
JIBAR F On 19/06/2019 Jibar Future			1.00000	101.00000	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			98.05000	98.05000	98.11000	98.11000			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>
<b>Total for Derivatives :</b>									<b>4,142,864,734.08</b>	<b>44,287</b>	<b>958,617</b>
AA05 On 22/03/2019 Spot Bond			7.75500	101.73846	7.75500	101.71745			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	99.77942			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			9.39500	100.81582	9.39500	100.79039			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	111.58400	10.00000	111.55500			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	101.98215			0.00	0	50,000,000
<b>Total AB011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For AB011</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
AB013 On 21/11/2018 Spot Bond			7.23500	103.87982	7.23500	103.85928			0.00	0	1,500,000,000

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 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	105.08077	10.84000	105.05064				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	101.99659	11.37000	101.96545				0.00	0	0
<b>Total AB018U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB018U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB019U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB019U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB020L On 03/09/2022 Spot Bond			11.81000	102.11407	11.81000	102.08170				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	24.12342	100.00000	24.06945				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	23.24552	100.00000	23.19436				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AB026U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB029U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB029U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB030U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB030U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB031U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB031U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB032U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB032U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABC12L On 25/11/2020 Spot Bond			10.00000	112.23600	10.00000	112.20700				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			5.01000	5.01000	5.01000	275.25213				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>
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.19084				0.00	0	0
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.37327				0.00	0	0
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.24775				0.00	0	0
<b>Total ABFN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN11 On 09/04/2019 Spot Bond					0.00000	100.83676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 14/05/2020 Spot Bond					0.00000	100.66782				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	99.84440				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	100.69944				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	101.22609				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	99.81655				0.00	0	0
<b>Total ABFN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.90173				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	101.79986				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	102.83499				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	102.97398				0.00	0	44,600,000
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>44,600,000</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>44,600,000</b>
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.21395				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	100.74525				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	100.50889				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ABFN21 On 17/10/2029 Spot Bond					0.00000	100.53139				0.00	406,000,000	203,000,000
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>406,000,000</b>	<b>203,000,000</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>406,000,000</b>	<b>203,000,000</b>
ABFN27 On 29/08/2021 Spot Bond					0.00000	101.56762				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>
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.61537				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>
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.64393				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>
ABFN30 On 29/08/2028 Spot Bond					0.00000	101.68201				0.00	0	0
<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			8.28500	8.28500	8.28500	100.00000				0.00	0	0
<b>Total ABK1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK10 On 14/02/2020 Spot Bond					0.00000	100.77345				0.00	0	0
<b>Total ABK10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK11 On 20/05/2019 Spot Bond					0.00000	102.32623				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	96.85740				0.00	0	0
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK3 On 07/11/2018 Spot Bond					0.00000	100.00000				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>
ABK6 On 05/06/2020 Spot Bond					0.00000	101.65118				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	101.12150			0.00	0	0
<b>Total ABK7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK8 On 03/06/2021 Spot Bond					0.00000	97.23618			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	100.64946			0.00	400,000,000	200,000,000
<b>Total ABK9 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ABK9</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ABKI01 On 07/11/2018 Spot Bond			5.06000	5.06000	5.06000	157.18999			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			6.42000	6.42000	6.42000	143.21204		19,710,967,122,000.00	3,070,244,100	3,070,244,100	
<b>Total ABKI02 SPOT</b>								<b>19,710,967,122,000.00</b>	<b>3,070,244,100</b>	<b>3,070,244,100</b>	
<b>Total For ABKI02</b>								<b>19,710,967,122,000.00</b>	<b>3,070,244,100</b>	<b>3,070,244,100</b>	
ABKI02 On 05/06/2020 Spot Bond			100.00000	37.54603	100.00000	37.46407		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			7.65000	7.65000	7.65000	120.42060		55,697,246,370,000.00	7,280,685,800	3,992,342,900	
<b>Total ABKI03 SPOT</b>								<b>55,697,246,370,000.00</b>	<b>7,280,685,800</b>	<b>3,992,342,900</b>	
<b>Total For ABKI03</b>								<b>55,697,246,370,000.00</b>	<b>7,280,685,800</b>	<b>3,992,342,900</b>	
ABKI03 On 13/10/2021 Spot Bond			100.00000	14.34502	100.00000	14.31354		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			9.20000	9.20000	9.20000	113.95341		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	8.97303	100.00000	8.95322		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	91.03068		0.00	0	23,175,100	
<b>Total ABKS1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>23,175,100</b>	
<b>Total For ABKS1</b>								<b>0.00</b>	<b>0</b>	<b>23,175,100</b>	
ABN05 On 18/04/2021 Spot Bond			4.22000	193.78970	4.22000	193.77341		0.00	0	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			4.04000	4.04000	4.04000	124.92583				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	175.15238				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			3.72500	3.72500	3.72500	219.28416				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			10.10000	10.10000	10.10000	93.37933				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			10.58000	10.58000	10.58000	103.53410				0.00	0	0
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			8.77000	8.77000	8.77000	96.41191				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			11.12500	11.12500	11.12500	100.67589				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	101.39937				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	100.17660				0.00	0	0
<b>Total ABN92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 09/04/2021 Spot Bond			8.79500	102.11966	8.79500	102.09551				0.00	0	620,000,000
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
ABS12 On 14/05/2020 Spot Bond			7.92500	101.72471	7.92500	101.70323				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	99.93565	9.20000	99.91122				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.47500	100.43248	9.47500	100.40722				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			8.40000	101.55763	8.40000	101.53493				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			9.38000	101.18427	9.38000	101.15907				0.00	0	0
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			10.13500	101.19969	10.13500	101.17250				0.00	0	0
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			10.29500	101.88112	10.29500	101.85332				0.00	0	1,500,000,000
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
ABS18 On 26/09/2023 Spot Bond			9.95000	100.72998	9.95000	100.70296				0.00	0	0
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS6 On 01/06/2020 Spot Bond			7.35500	104.80290	7.35500	104.78222				0.00	0	0
<b>Total ABS6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS7 On 11/09/2026 Spot Bond			10.23500	93.77635	10.23500	93.75050				0.00	0	4,110,000,000
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,110,000,000</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>4,110,000,000</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.17908	100.00000	10.15631				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			3.94000	3.94000	3.94000	288.28850				0.00	0	0
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			3.41000	152.90307	3.41000	152.89374				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
ACL08E On 25/11/2020 Spot Bond			10.00000	112.23600	10.00000	112.20700			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	90.47050			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>
ACL09E On 20/12/2025 Spot Bond					0.00000	89.52418			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			8.07500	8.07500	8.07500	103.35095			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	238.36865			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>
ACL12E On 20/09/2021 Spot Bond					0.00000	238.37829			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>
ACL12E On 20/09/2021 Spot Bond					0.00000	101.22679			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	112.23600	10.00000	112.20700			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>
ACL14E On 20/12/2021 Spot Bond					0.00000	101.23072			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			8.26500	8.26500	8.26500	104.63667		32,729,400,000,000.00	3,960,000,000	3,960,000,000	

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 ACL167 SPOT</b>										<b>12,729,400,000,000.00</b>	<b>3,960,000,000</b>	<b>3,960,000,000</b>
<b>Total For ACL167</b>										<b>12,729,400,000,000.00</b>	<b>3,960,000,000</b>	<b>3,960,000,000</b>
ACL174 On 20/06/2019 Spot Bond					0.00000	101.22701				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL175 On 20/06/2019 Spot Bond					0.00000	101.16194				0.00	0	0
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/06/2019 Spot Bond					0.00000	101.79909				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	101.22029				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	101.95120				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	101.25267				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	101.25669				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	101.25669				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	101.27881				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	101.27881				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	162.29119				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	165.43054				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	96.48131				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>
ACL216 On 20/12/2018 Spot Bond					0.00000	101.13586				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond					0.00000	101.21512				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	99.88320				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	100.30203				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	101.20989				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	101.19039				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	101.34844				0.00	5,800,000,000	3,000,000,000
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>5,800,000,000</b>	<b>3,000,000,000</b>
<b>Total For AECI01</b>										<b>0.00</b>	<b>5,800,000,000</b>	<b>3,000,000,000</b>
AECI02 On 11/09/2023 Spot Bond					0.00000	101.37953				0.00	6,000,000,000	3,000,000,000
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	100.94041				0.00	1,500,000,000	15,000,000,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>15,000,000,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>15,000,000,000</b>
AHF2A On 18/07/2021 Spot Bond					0.00000	100.48481				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	100.12167				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.17443				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	100.65735				0.00	0	0
<b>Total AHF3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.47688				0.00	0	0
<b>Total AHF3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.61132				0.00	0	0
<b>Total AHF3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.58449				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	100.80383				0.00	0	0
<b>Total AHF3C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.72377				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>
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.29584				0.00	0	0
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.30428				0.00	0	0
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A: On 21/08/2023 Spot Bond			9.86200	105.90681	9.86200	102.06138				0.00	0	0
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.31427				0.00	0	0
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.32759				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AHF5C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5D On 21/08/2023 Spot Bond					0.00000	100.42103			0.00	0	0
<b>Total AHF5D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5D1</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			0.00	0	1,050,579,946
<b>Total AHY2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,050,579,946</b>
<b>Total For AHY2U</b>									<b>0.00</b>	<b>0</b>	<b>1,050,579,946</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	893,754,086
<b>Total AIG2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>893,754,086</b>
<b>Total For AIG2U</b>									<b>0.00</b>	<b>0</b>	<b>893,754,086</b>
AIR01 On 15/03/2019 Spot Bond			7.51500	101.63251	7.51500	101.61211		3,977,310,744,000.00		529,249,600	264,624,800
<b>Total AIR01 SPOT</b>								<b>3,977,310,744,000.00</b>		<b>529,249,600</b>	<b>264,624,800</b>
<b>Total For AIR01</b>								<b>3,977,310,744,000.00</b>		<b>529,249,600</b>	<b>264,624,800</b>
AIR02 On 30/04/2023 Spot Bond			9.87500	106.68666	9.87500	106.65841		6,715,000,000,000.00		680,000,000	340,000,000
<b>Total AIR02 SPOT</b>								<b>6,715,000,000,000.00</b>		<b>680,000,000</b>	<b>340,000,000</b>
<b>Total For AIR02</b>								<b>6,715,000,000,000.00</b>		<b>680,000,000</b>	<b>340,000,000</b>
AIR04 On 29/05/2024 Spot Bond			9.91000	101.31663	9.91000	101.29000		0.00		0	0
<b>Total AIR04 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For AIR04</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
<b>Total AIR04U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			11.28000	96.26034	11.28000	96.23165		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	175.88068	4.06000	175.86666		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>
APF01L On 31/10/2023 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 APF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond					0.00000	101.33257				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	100.41700				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	101.84073				0.00	0	171,000,000
<b>Total APF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>171,000,000</b>
<b>Total For APF05</b>										<b>0.00</b>	<b>0</b>	<b>171,000,000</b>
APF06 On 24/08/2022 Spot Bond					0.00000	102.49039				0.00	220,000,000	110,000,000
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
APF07 On 25/06/2023 Spot Bond					0.00000	101.07994				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	100.34721				0.00	0	0
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF09 On 24/07/2023 Spot Bond					0.00000	100.35602				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
<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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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
<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	101.16201				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			3.97500	238.15689	3.97500	238.13860				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN022 On 20/06/2019 Spot Bond					0.00000	101.51129				0.00	0	0
<b>Total ASN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN028 On 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>
ASN034 On 10/11/2019 Spot Bond					0.00000	99.87663				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>
ASN036 On 07/12/2033 Spot Bond			3.99000	212.77669	3.99000	212.76023				0.00	0	0
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN037 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN041 On 22/04/2020 Spot Bond					0.00000	100.41190				0.00	0	0
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN058 On 28/04/2020 Spot Bond					0.00000	100.22974				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>
ASN059 On 30/04/2020 Spot Bond					0.00000	100.19989				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>
ASN061 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN064 On 07/02/2020 Spot Bond					0.00000	99.99992				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	101.37079				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	101.17469				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/06/2020 Spot Bond					0.00000	102.61319				0.00	149,600,000	37,400,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>149,600,000</b>	<b>37,400,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>149,600,000</b>	<b>37,400,000</b>
ASN08: On 03/09/2020 Spot Bond					0.00000	101.79119				0.00	0	0
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 01/10/2020 Spot Bond					0.00000	107.77775				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 21/10/2020 Spot Bond					0.00000	100.40410				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 10/11/2020 Spot Bond					0.00000	99.88513				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 20/12/2020 Spot Bond					0.00000	82.48316				0.00	0	0
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111: On 02/12/2020 Spot Bond					0.00000	101.63220				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11: On 07/03/2021 Spot Bond					0.00000	101.51646				0.00	0	0
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11: On 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>
ASN12: On 20/12/2020 Spot Bond					0.00000	101.53819				0.00	0	0
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 20/03/2019 Spot Bond					0.00000	101.18479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.86310				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	101.84923				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	101.83242				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	101.61453				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	101.60126				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	101.52523				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	98.39000				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			4.14000	149.55930	4.14000	149.54725				0.00	0	0
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN137 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>
ASN140 On 31/12/2018 Spot Bond					0.00000	98.39000				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>
ASN141 On 20/06/2020 Spot Bond					0.00000	102.91560				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN143 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>
ASN144 On 20/06/2021 Spot Bond					0.00000	78.10352				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>
ASN145 On 04/05/2021 Spot Bond					0.00000	100.04939				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>
ASN146 On 04/05/2021 Spot Bond					0.00000	100.04939				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>
ASN147 On 31/01/2022 Spot Bond			4.18500	149.35604	4.18500	149.34383				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>
ASN149 On 31/05/2021 Spot Bond					0.00000	114.44647				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>
ASN150 On 02/06/2021 Spot Bond					0.00000	101.66764				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>
ASN152 On 31/03/2028 Spot Bond			4.65000	162.83070	4.65000	162.81512				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>
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN156 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>
ASN157 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>
ASN159 On 08/08/2021 Spot Bond					0.00000	99.97628				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.96283				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	102.28738				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	101.56150				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
<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	101.34644				0.00	0	0
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18 On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19 On 12/06/2020 Spot Bond					0.00000	101.34671				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.94746				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			4.31000	103.21789	4.31000	103.20910				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	101.14882				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
<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	101.15949				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	101.23337				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN207: On 24/08/2021 Spot Bond					0.00000	102.15976				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>
ASN208: On 24/08/2025 Spot Bond					0.00000	102.35350				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>
ASN209: On 28/08/2020 Spot Bond					0.00000	101.67721				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>
ASN210: 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>
ASN212: 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>
ASN213: On 29/08/2022 Spot Bond					0.00000	101.73933				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>
ASN214: 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>
ASN216: 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>
ASN217: On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.66578				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
<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>
ASN236 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>
ASN237 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>
ASN239 On 02/02/2023 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 ASN240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 07/03/2019 Spot Bond					0.00000	101.41708				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
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN254 On 29/05/2021 Spot Bond					0.00000	101.64391				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>
ASN255 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>
ASN256 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>
ASN257 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>
ASN261 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>
ASN262 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>
ASN263 On 20/06/2023 Spot Bond					0.00000	101.34384				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>
ASN264 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>
ASN265 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN27: 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>
ASN27: 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>
ASN27: On 20/06/2023 Spot Bond					0.00000	101.15532				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>
ASN27: 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>
ASN27: 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>
ASN27: On 08/08/2019 Spot Bond					0.00000	99.98001				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>
ASN27: On 15/08/2023 Spot Bond					0.00000	99.81620				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>
ASN27: On 20/08/2048 Spot Bond					0.00000	101.98895				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>
ASN28: On 21/08/2023 Spot Bond					0.00000	101.93459				0.00	0	0
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN283 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>
ASN284 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>
ASN285 On 13/09/2025 Spot Bond					0.00000	101.41049				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>
ASN286 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>
ASN287 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>
ASN289 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>
ASN290 On 26/09/2023 Spot Bond					0.00000	101.07057				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>
ASN291 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>
ASN293 On 09/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<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>
ASN295 On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN297 On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN298 On 26/10/2023 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 ASN299 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN299</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN30( On 20/12/2023 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 ASN300 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 ASN300</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
ASN75( On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ASN75U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond					0.00000	101.53520			0.00	0	0
<b>Total BAW17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond			100.00000	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	101.64554			0.00	0	0
<b>Total BAW18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			9.09500	104.92248	9.09500	104.89699			0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW21 On 24/03/2022 Spot Bond			9.14500	101.56350	9.14500	101.53841			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	101.12160	9.30000	101.09620			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	102.69365			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	101.72415			0.00	0	0
<b>Total BAW24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW25 On 08/05/2020 Spot Bond					0.00000	100.81482			0.00	0	0
<b>Total BAW25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	102.90833				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	101.87230				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>
BAYA4 On 31/03/2019 Spot Bond					0.00000	101.14717				0.00	0	0
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA5 On 31/03/2019 Spot Bond					0.00000	101.20256				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>
BAYA5 On 31/03/2019 Spot Bond					0.00000	101.63544				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>
BAYA5 On 30/09/2019 Spot Bond					0.00000	101.86242				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>
BAYA5 On 31/03/2022 Spot Bond					0.00000	104.72635				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>
BAYA5 On 30/06/2020 Spot Bond					0.00000	102.86388				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>
BAYA5 On 30/06/2022 Spot Bond			12.43000	106.70008	12.43000	106.66512				0.00	0	0
<b>Total BAYA59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA6 On 30/06/2020 Spot Bond			12.39500	12.39500	12.39500	104.34888				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>
BAYA6 On 30/06/2020 Spot Bond					0.00000	101.23192				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.16200				0.00	0	0
<b>Total BAYA62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.58938				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	101.17197				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	101.12212				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	101.16211				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			12.43000	12.43000	12.43000	96.92416				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>
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.09732				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	101.09732				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	101.09732				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	101.47054				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	106.52967				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>
BAYB10 On 30/06/2020 Spot Bond					0.00000	101.52028				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BAYB11 On 30/06/2021 Spot Bond					0.00000	101.32153				0.00	0	0
<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>
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.34554				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>
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.34554				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>
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.34554				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>
BAYD11 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>
BAYD21 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>
BAYD31 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>
BAYD41 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>
BAYD51 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>
BAYD61 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	101.41938				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	100.61580				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	99.95914			0.00	0	0
<b>Total BCJ14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ15 On 09/11/2020 Spot Bond					0.00000	99.95790			0.00	0	0
<b>Total BCJ15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.33685			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	100.97056			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			9.19500	9.19500	9.19500	191.66397			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			9.19500	9.19500	9.19500	192.33830			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			9.58000	9.58000	9.58000	91.49397			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	8.55235	100.00000	8.53331			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>
BDX211 On 05/08/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000		451,250,000,000,000.00	44,512,500,000	44,512,500,000	
<b>Total BDX211 SPOT</b>								<b>451,250,000,000,000.00</b>	<b>44,512,500,000</b>	<b>44,512,500,000</b>	
<b>Total For BDX211</b>								<b>451,250,000,000,000.00</b>	<b>44,512,500,000</b>	<b>44,512,500,000</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	103.51062			0.00	0	20,000,000
<b>Total BGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For BGL01</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
BGL02 On 19/11/2019 Spot Bond			8.77500	107.07422	8.77500	107.04924			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2020 Spot Bond					0.00000	102.26047				0.00	0	0
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL04 On 05/02/2020 Spot Bond			8.47500	104.38856	8.47500	104.36502				0.00	0	0
<b>Total BGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL05 On 04/09/2020 Spot Bond			10.89500	102.76368	10.89500	102.73358				0.00	0	0
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2020 Spot Bond					0.00000	104.34402				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			11.36000	103.47877	11.36000	103.44719				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	101.89689				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			10.59500	102.58100	10.59500	102.55174				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	100.05877				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			11.37500	102.33482	11.37500	102.30355				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	107.53806				0.00	10,000,000	10,000,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>10,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>10,000,000</b>	<b>10,000,000</b>
BGL13 On 20/08/2021 Spot Bond			9.99500	106.66672	9.99500	106.63845				0.00	0	8,000,000,000
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
BGL14 On 03/11/2021 Spot Bond					0.00000	103.36895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	104.41428				0.00	0	470,000,000
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>470,000,000</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>470,000,000</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	102.15270				0.00	0	0
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL17 On 14/08/2024 Spot Bond					0.00000	102.76277				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	103.28710				0.00	80,000,000	4,177,000,000
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>4,177,000,000</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>80,000,000</b>	<b>4,177,000,000</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	104.19022				0.00	0	42,700,000
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>42,700,000</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>42,700,000</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	105.29269				0.00	0	1,585,144,300
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,585,144,300</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>1,585,144,300</b>
BID05 On 30/06/2019 Spot Bond					0.00000	100.87856				0.00	0	0
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			8.38500	103.43883	8.38500	103.41562				0.00	0	2,350,000,000
<b>Total BID06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,350,000,000</b>
<b>Total For BID06</b>										<b>0.00</b>	<b>0</b>	<b>2,350,000,000</b>
BID07 On 30/06/2020 Spot Bond					0.00000	101.14050				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	100.90243				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	100.19051				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	101.02889				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BPPF02 On 15/09/2020 Spot Bond					0.00000	101.53399				0.00	0	0
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF04 On 22/03/2019 Spot Bond					0.00000	100.94150				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	100.98807				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	100.31133				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	100.33346				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	100.34794				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	100.63847				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	100.68380				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.04026				0.00	0	0
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.02895				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	101.96311				0.00	0	0
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 10/11/2019 Spot Bond					0.00000	100.31506				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	99.88113				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	100.57143				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			11.63500	102.98461	11.63500	102.95266				0.00	0	0
<b>Total CBL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond					0.00000	104.25023				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			9.13500	103.72130	9.13500	103.69611				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	104.31434				0.00	0	0
<b>Total CBL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			9.69500	98.41967	9.69500	98.39393				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	100.03533				0.00	90,000,000	45,000,000
<b>Total CBL24 SPOT</b>										<b>0.00</b>	<b>90,000,000</b>	<b>45,000,000</b>
<b>Total For CBL24</b>										<b>0.00</b>	<b>90,000,000</b>	<b>45,000,000</b>
CBL25 On 06/05/2019 Spot Bond					0.00000	100.40587				0.00	0	0
<b>Total CBL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL26 On 06/05/2021 Spot Bond			9.99500	102.46905	9.99500	102.44145				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	100.81808				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	101.83884				0.00	0	0
<b>Total CBL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			10.55000	111.95264	10.55000	111.92120				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			10.62500	108.80114	10.62500	108.77036				0.00	0	600,000,000

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 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			10.78000	103.34968	10.78000	103.31971				0.00	0	0
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT04 On 17/07/2027 Spot Bond			10.72500	10.72500	10.72500	101.23466				0.00	0	18,900,000
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,900,000</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>18,900,000</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	112.23620	10.00000	112.20690				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	100.82528				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	99.97162				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	102.03256				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	101.88490				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	102.72153				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	101.15256				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	100.48583				0.00	0	0
<b>Total CGR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR33 On 22/09/2020 Spot Bond					0.00000	101.29078				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	99.97789				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.82895				0.00	0	0
<b>Total CGR38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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	101.29506				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	100.05924				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>
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.51779				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN191 On 29/08/2021 Spot Bond			3.14000	148.02615	3.14000	147.94435				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2021 Spot Bond			4.11000	4.11000	4.11000	143.48142				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	112.23600	10.00000	112.20700				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	112.23600	10.00000	112.20700				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	102.08042	8.59000	102.08073				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	101.85705	9.35000	101.83166				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			8.06500	101.72322	8.06500	101.70141				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	112.23600	10.00000	112.20700				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	99.82487				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			11.38000	94.04637	11.38000	94.01808				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			11.90000	95.22419	11.90000	95.19380				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	101.34653				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 14/11/2022 Spot Bond					0.00000	99.82863				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 20/06/2023 Spot Bond					0.00000	101.34384				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/12/2018 Spot Bond					0.00000	101.85271				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 20/12/2023 Spot Bond					0.00000	101.43465				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>
CLN343 On 20/12/2018 Spot Bond					0.00000	101.13586				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>
CLN344 On 20/12/2023 Spot Bond					0.00000	100.54853				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>
CLN345 On 20/03/2019 Spot Bond					0.00000	101.10730				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>
CLN360 On 20/03/2024 Spot Bond			10.56000	101.36118	10.56000	101.33237				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond					0.00000	101.19498				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 06/08/2023 Spot Bond					0.00000	100.02671				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 20/03/2024 Spot Bond			12.70000	102.78354	12.70000	102.74859				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond					0.00000	100.02774				0.00	0	0

Contract Details	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	100.31344				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 20/03/2024 Spot Bond					0.00000	110.18800				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	101.17868				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			9.39500	102.32247	9.39500	102.29652				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	99.76131				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	99.69123	10.98000	99.66180				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 20/09/2024 Spot Bond			11.00000	101.46000	11.00000	101.43000				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 20/03/2021 Spot Bond					0.00000	101.33052				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			12.49000	99.74039	12.49000	99.70700				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 20/09/2024 Spot Bond					0.00000	101.44485				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	101.20064				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	100.33090				0.00	0	0

Contract Details	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	101.27244				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	101.20729				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	101.29851				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	101.90634				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	99.83465				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	99.83559				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	101.20717				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	101.21366				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	100.58393				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	101.33060				0.00	0	0

Contract Details	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	101.33709				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 18/07/2020 Spot Bond					0.00000	100.58660				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond					0.00000	102.53486				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN414 On 20/09/2020 Spot Bond					0.00000	101.38252				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	100.62136				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	101.23248				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	101.44743				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	52.73769				0.00	0	0
<b>Total CLN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 20/12/2020 Spot Bond					0.00000	101.46040				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	100.40883				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	103.28957				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	101.59787				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	101.71947				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	101.32415				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	101.26570				0.00	0	0

Contract Details	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	100.04818				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	102.36397				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	102.05579				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			9.49500	109.26380	9.49500	109.23626				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			4.41000	148.34469	4.41000	148.33167				0.00	0	1,223,600,000
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,223,600,000</b>
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	<b>1,223,600,000</b>
CLN452 On 31/01/2025 Spot Bond			6.59000	108.15611	6.59000	108.14037				0.00	0	1,802,400,000
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,802,400,000</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>1,802,400,000</b>
CLN453 On 31/01/2025 Spot Bond			6.53000	108.52027	6.53000	108.50465				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	102.00650				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	101.48914				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	99.71315				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	102.72592				0.00	0	0



Contract Details	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	101.78696				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	103.55497				0.00	0	0
<b>Total CLN461 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN461</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46( On 16/02/2022 Spot Bond			10.56500	103.79983	10.56500	103.77080				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			10.31000	100.79589	10.31000	100.76790				0.00	0	58,100,000
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>58,100,000</b>
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	<b>58,100,000</b>
CLN46( On 14/03/2020 Spot Bond					0.00000	101.30665				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	100.97367				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	100.98042				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	102.31694				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	99.73739				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	102.19541				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	102.07132				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	101.33709				0.00	0	0

Contract Details	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>
CLN476 On 29/11/2021 Spot Bond			100.00000	21.02963	100.00000	20.98334				0.00	0	0
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN480 On 07/06/2022 Spot Bond					0.00000	102.06304				0.00	0	0
<b>Total CLN481 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN481</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN481 On 20/05/2021 Spot Bond					0.00000	102.04959				0.00	0	0
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond					0.00000	103.74854				0.00	0	0
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN483 On 02/12/2021 Spot Bond					0.00000	102.70688				0.00	8,200,000,000	4,100,000,000
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>8,200,000,000</b>	<b>4,100,000,000</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>8,200,000,000</b>	<b>4,100,000,000</b>
CLN484 On 02/12/2021 Spot Bond			9.49500	104.61384	9.49500	104.58734				0.00	0	0
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN485 On 20/06/2022 Spot Bond					0.00000	101.85577				0.00	0	0
<b>Total CLN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN486</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN486 On 07/12/2021 Spot Bond			12.99000	104.42612	12.99000	104.27873				0.00	0	0
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN487 On 28/07/2022 Spot Bond			9.79000	100.57793	9.79000	100.55182				0.00	0	0
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN488 On 28/03/2020 Spot Bond					0.00000	100.96961				0.00	0	0
<b>Total CLN489 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN489</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN489 On 28/03/2022 Spot Bond					0.00000	101.59123				0.00	0	0

Contract Details	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	102.06304				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	100.99250				0.00	0	0
<b>Total CLN492 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN492</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN492 On 20/06/2022 Spot Bond					0.00000	101.33604				0.00	0	0
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN493 On 07/06/2022 Spot Bond			11.99500	105.19686	11.99500	104.68049				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	101.68199				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			10.59000	99.56119	10.59000	99.53282				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	103.28687				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	104.45972				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	101.98484				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	100.68481				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	100.70233				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	100.72766				0.00	0	0

Contract Details	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	101.37883				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	100.72766				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	100.34153				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	100.18924				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	101.35026				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	102.06768				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	100.69131				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	96.70215				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	101.93068				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	102.09692				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	102.51094				0.00	0	63,898,800
<b>Total CLN515 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>63,898,800</b>
<b>Total For CLN515</b>										<b>0.00</b>	<b>0</b>	<b>63,898,800</b>
CLN516 On 15/09/2022 Spot Bond			9.96000	102.64174	9.96000	101.43326				0.00	0	0

Contract Details	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	101.81977	10.01000	100.21490				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	101.89734				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	100.68221	9.60000	100.65472				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	101.39988				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	101.21589				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	101.76344				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	99.86185				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	101.50200	9.20000	101.47678				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	100.34344				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	100.30216				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	105.25710				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	103.18454				0.00	0	0

Contract Details	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	103.76892				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	101.34371				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	101.39988				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	101.29186				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	101.27237				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	100.51973				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			10.80500	10.80500	10.80500	100.98803				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	100.51070				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	100.32407				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	99.77963				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	102.10527				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	101.57775				0.00	0	0

Contract Details	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	99.85674				0.00	0	0
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 30/05/2022 Spot Bond					0.00000	101.01218				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	221.21874				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			9.58000	91.51750	9.58000	91.49397				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			9.19500	9.19500	9.19500	191.66397				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			9.19500	9.19500	9.19500	192.33830				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	101.17496				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	101.31715				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	101.17488				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	101.22016				0.00	0	0

Contract Details	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	99.71563				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			9.07000	116.71215	9.07000	116.68387				0.00	0	399,460,000
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>399,460,000</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>399,460,000</b>
COJ07 On 23/03/2021 Spot Bond			9.60500	103.78745	9.60500	103.76055				0.00	0	0
<b>Total COJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ08 On 22/06/2026 Spot Bond			10.83500	107.48415	10.83500	107.45317				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			10.39000	103.33632	10.39000	103.30773				0.00	0	0
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT01 On 03/04/2023 Spot Bond			10.62500	95.66444	10.62500	95.63724				0.00	0	0
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			11.97000	91.15556	11.97000	91.12645				0.00	0	150,000,000
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
COT03 On 05/06/2028 Spot Bond			11.92500	90.16348	11.92500	90.13495				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			12.60500	12.60500	12.60500	97.31404				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	101.22144				0.00	0	0
<b>Total CS002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CS003 On 12/08/2021 Spot Bond					0.00000	99.04783				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	101.47517				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	101.35641				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	101.11618				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	101.19341				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	100.95197				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	101.01635				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	101.08120				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	100.53054				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	86.54491				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	102.24273				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	101.85575				0.00	0	0

Contract Details	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	102.10043			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			10.24500	10.24500	10.24500	105.77344			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	101.70147			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			8.79500	104.04893	8.79500	104.02446			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			7.81000	104.27928	7.81000	104.25757		7,810,000,000,000.00	1,000,000,000	2,262,805,100	
<b>Total DV22 SPOT</b>								<b>7,810,000,000,000.00</b>	<b>1,000,000,000</b>	<b>2,262,805,100</b>	
<b>Total For DV22</b>								<b>7,810,000,000,000.00</b>	<b>1,000,000,000</b>	<b>2,262,805,100</b>	
DV22/R On 07/02/2020 Spot Bond			100.00000	44.53131	100.00000	44.43329		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			9.71000	102.95569	9.71000	102.92916		13,205,600,000,000.00	1,360,000,000	3,032,792,600	
<b>Total DV23 SPOT</b>								<b>13,205,600,000,000.00</b>	<b>1,360,000,000</b>	<b>3,032,792,600</b>	
<b>Total For DV23</b>								<b>13,205,600,000,000.00</b>	<b>1,360,000,000</b>	<b>3,032,792,600</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.49494	100.00000	14.46303		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.49494	100.00000	14.46303		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			9.79000	101.72599	9.79000	101.69957		0.00	0	1,300,000	
<b>Total DV24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,300,000</b>	
<b>Total For DV24</b>								<b>0.00</b>	<b>0</b>	<b>1,300,000</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.13089	9.69000	102.10463		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.13089	9.69000	102.10463		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			11.52000	93.78800	11.52000	93.75946		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	102.21984	10.10000	102.19247			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.21984	10.10000	102.19247			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>
DVF19 On 31/05/2019 Spot Bond					0.00000	101.93482			0.00	0	0
<b>Total DVF19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 29/11/2019 Spot Bond					0.00000	101.67462			0.00	0	0
<b>Total DVF20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20f On 28/03/2020 Spot Bond					0.00000	101.31233			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>
DVF20f On 31/08/2020 Spot Bond					0.00000	101.85870			0.00	0	0
<b>Total DVF20C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20f On 23/10/2020 Spot Bond					0.00000	100.45478			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	101.69544			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	101.61925			0.00	0	0
<b>Total DVF22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22f On 29/08/2022 Spot Bond					0.00000	101.66305			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>
DVF22f On 24/10/2022 Spot Bond					0.00000	100.33379			0.00	0	391,000,000
<b>Total DVF22C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>391,000,000</b>
<b>Total For DVF22C</b>									<b>0.00</b>	<b>0</b>	<b>391,000,000</b>
DVF24 On 23/10/2024 Spot Bond					0.00000	100.36917			0.00	0	87,000,000
<b>Total DVF24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>87,000,000</b>
<b>Total For DVF24</b>									<b>0.00</b>	<b>0</b>	<b>87,000,000</b>
E170 On 01/08/2020 Spot Bond			8.27500	111.86620	8.27500	111.84156			0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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	38.04288	100.00000	37.95914				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			8.08500	103.40753	8.08500	103.38489				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			9.20500	102.99849	9.20500	102.97289				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			10.10000	100.87759	10.10000	100.85012				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			4.23500	103.20245	4.23500	103.19367				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			3.96000	95.73195	3.96000	95.72468				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	122.60842	2.25000	122.60473				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			3.80000	128.11343	3.79000	128.20989				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	115.89243	3.80000	115.88412				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	113.82100	3.80000	113.81286				0.00	0	110,000,000
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
EL31 On 02/06/2031 Spot Bond			3.89500	104.85322	3.89500	104.84539				0.00	0	0
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36 On 31/01/2036 Spot Bond			3.93000	97.15601	3.93000	97.14872				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EL36 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	122.60842	2.25000	122.60473				0.00	0	0
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			8.87000	105.56964	8.87000	105.54473				0.00	0	0
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			8.89500	105.47220	8.89500	105.44685				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			11.09500	95.89639	11.09500	95.86779				0.00	0	14,900,000
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,900,000</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>14,900,000</b>
EMM04 On 16/05/2028 Spot Bond			11.32000	11.32000	11.32000	92.18659				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			11.49500	11.49500	11.49500	97.51421				0.00	0	1,444,569,580
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,444,569,580</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>1,444,569,580</b>
EMM06 On 23/06/2025 Spot Bond			11.07500	11.07500	11.07500	101.67021				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			10.92500	10.92500	10.92500	102.04164				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			11.56000	11.56000	11.56000	88.98566				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	100.42441				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	100.39627				0.00	0	0
<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	101.53709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.55254				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	101.93665				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	100.45545				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	102.05610				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	100.65673				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	101.72563				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	101.58985				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	101.42519				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	101.45008				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
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	0.00000				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	101.46407				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	101.39764				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	100.72216				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>
EPFC4I On 06/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			656,000,000,000,000.00	36,560,000,000	12,500,000,000	
<b>Total EPFC41 SPOT</b>									<b>6,000,000,000,000.00</b>	<b>36,560,000,000</b>	<b>12,500,000,000</b>	
<b>Total For EPFC41</b>									<b>6,000,000,000,000.00</b>	<b>36,560,000,000</b>	<b>12,500,000,000</b>	
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total EQS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EQS05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
EQS06 On 09/04/2020 Spot Bond					0.00000	98.91097			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	100.25030			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	99.72594				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	99.69954				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	99.70991				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	99.66686				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	112.23600	10.00000	112.20700				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	99.46718				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	99.90654				0.00	0	0
<b>Total ERSA22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2-On 17/08/2019 Spot Bond					0.00000	100.06552				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	99.73725				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	99.72762				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			9.65000	104.03994	9.65000	104.01330				0.00	0	4,136,448,300
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,136,448,300</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>4,136,448,300</b>
ES23/R-On 25/01/2023 Spot Bond			10.00000	102.85061	10.00000	102.82334				0.00	0	0



Contract Details	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			10.42500	87.72764	10.42500	87.70316			419,085,000,000.00	40,200,000	5,908,532,000
<b>Total ES26 SPOT</b>									<b>419,085,000,000.00</b>	<b>40,200,000</b>	<b>5,908,532,000</b>
<b>Total For ES26</b>									<b>419,085,000,000.00</b>	<b>40,200,000</b>	<b>5,908,532,000</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.78575	7.85000	100.76443			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			11.14000	74.95421	11.17500	74.73069			80,628,423,600,000.00	7,237,740,000	77,207,322,200
<b>Total ES33 SPOT</b>									<b>80,628,423,600,000.00</b>	<b>7,237,740,000</b>	<b>77,207,322,200</b>
<b>Total For ES33</b>									<b>80,628,423,600,000.00</b>	<b>7,237,740,000</b>	<b>77,207,322,200</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.10437	7.50000	101.08381			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			11.41000	76.70254	11.41000	76.67916			0.00	0	4,551,309,900
<b>Total ES42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,551,309,900</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,551,309,900</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.32068	8.50000	100.29774			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	100.49172			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	101.46598			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	101.18144			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	101.22024			0.00	0	0

Contract Details	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>
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>
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF07U</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	101.83951				0.00	0	0
<b>Total FIFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.00589				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	101.66011				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	100.28155				0.00	0	0

Contract Details	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	99.86502				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	99.99988				0.00	0	0
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.89832				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>
FNT001 On 03/12/2018 Spot Bond					0.00000	100.10575				0.00	0	0
<b>Total FNT001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNT002 On 04/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FNT002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT002</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			7.33500	103.35687	7.33500	103.33628			392,275,800,000,000.00	53,480,000,000	27,100,000,000	
<b>Total FRB05 SPOT</b>									<b>12,275,800,000,000.00</b>	<b>53,480,000,000</b>	<b>27,100,000,000</b>	
<b>Total For FRB05</b>									<b>12,275,800,000,000.00</b>	<b>53,480,000,000</b>	<b>27,100,000,000</b>	
FRB12 On 02/06/2019 Spot Bond					0.00000	101.91193			0.00	0	400,000,000	
<b>Total FRB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>	
<b>Total For FRB12</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.54611			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			10.59500	10.59500	10.59500	102.99365			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRB14 SPOT</b>									<b>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	103.95057			0.00	0	5,300,000,000
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,300,000,000</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>0</b>	<b>5,300,000,000</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	103.16652			0.00	0	0
<b>Total FRB16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	105.63907			0.00	820,000,000	410,000,000
<b>Total FRB17 SPOT</b>									<b>0.00</b>	<b>820,000,000</b>	<b>410,000,000</b>
<b>Total For FRB17</b>									<b>0.00</b>	<b>820,000,000</b>	<b>410,000,000</b>
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRB17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2021 Spot Bond					0.00000	105.29175			0.00	1,338,000,000	669,000,000
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>1,338,000,000</b>	<b>669,000,000</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>1,338,000,000</b>	<b>669,000,000</b>
FRB19 On 14/04/2021 Spot Bond			11.29500	103.00727	11.29500	102.97619			0.00	0	0
<b>Total FRB19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB20 On 15/04/2021 Spot Bond					0.00000	103.15414			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	102.24138			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	107.57788			0.00	0	200,000,000
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	101.82093			0.00	0	0
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			7.68000	105.04955	7.68000	105.02764		70,809,600,000,000.00	9,220,000,000	4,610,000,000	
<b>Total FRBC21 SPOT</b>								<b>'0,809,600,000,000.00</b>	<b>9,220,000,000</b>	<b>4,610,000,000</b>	
<b>Total For FRBC21</b>								<b>'0,809,600,000,000.00</b>	<b>9,220,000,000</b>	<b>4,610,000,000</b>	
FRBC2:On 21/12/2018 Spot Bond					0.00000	101.49263			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			3.56000	152.20877	3.56000	152.19886				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			3.65000	3.65000	3.65000	291.94962				0.00	0	0
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			3.89000	3.89000	3.89000	126.00163				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	171.07733	4.04000	171.06377				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			4.16500	4.16500	4.16500	85.85580				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			4.25500	4.25500	4.25500	206.47337				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			4.55500	89.93896	4.55500	89.93059				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			4.60000	91.43184	4.60000	91.88703				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	83.90778				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	55.75610				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	55.00018				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	102.01043				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 31/01/2025 Spot Bond			4.69000	4.69000	4.69000	120.38260				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	99.59090				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2020 Spot Bond					0.00000	101.35267				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	91.31426				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	101.80084				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	101.53095				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	101.24781				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	101.25313				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2019 Spot Bond					0.00000	101.12540				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	112.23600	10.00000	112.20700				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	101.31514				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	101.40439				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC207: 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>
FRC208: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC209: On 07/10/2020 Spot Bond					0.00000	103.02920				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	101.29198				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	100.00004				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	100.23664				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	100.04558				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			4.22000	149.19817	4.22000	149.18583				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	101.96329				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			5.08000	145.38116	5.08000	145.36582				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>

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 20/12/2020 Spot Bond					0.00000	101.84489				0.00	0	0
<b>Total FRC234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 08/02/2020 Spot Bond					0.00000	99.38324				0.00	0	0
<b>Total FRC236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 19/10/2020 Spot Bond					0.00000	103.74092				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	99.76027				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	104.47783				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	104.77216				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	99.10531				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	98.92725				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	101.01227				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	101.48699				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	101.00228				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	39.78932				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24: On 08/02/2020 Spot Bond					0.00000	99.91049				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>
FRC24: On 19/10/2020 Spot Bond					0.00000	103.42605				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	102.45600				0.00	0	0
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 14/03/2022 Spot Bond					0.00000	101.35080				0.00	0	0
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 27/03/2020 Spot Bond					0.00000	101.22699				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	102.55718				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	100.95702				0.00	0	0
<b>Total FRC257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 08/05/2020 Spot Bond					0.00000	100.32436				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	105.31352				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>

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 27/02/2023 Spot Bond			3.45500	105.94896	3.45500	105.94235			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	100.67351			0.00	0	0
<b>Total FRC261 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26(On 13/07/2020 Spot Bond					0.00000	100.56732			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	101.14901			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	100.56608			0.00	0	0
<b>Total FRC264 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC264</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26(On 20/06/2021 Spot Bond					0.00000	101.46050			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	101.71376			0.00	0	0
<b>Total FRC266 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC266</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26(On 06/08/2023 Spot Bond					0.00000	103.17915			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	100.36109			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	101.84186			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	100.20190			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	102.57650			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC27: On 07/12/2023 Spot Bond			8.82000	102.46840	8.82000	103.67394				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	100.15871	9.80000	100.13224				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>
FRC27: On 12/12/2020 Spot Bond					0.00000	101.35132				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>
FRC27: On 12/12/2020 Spot Bond					0.00000	101.35436				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>
FRC27: On 04/03/2021 Spot Bond					0.00000	101.50294				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>
FRC27: On 27/03/2020 Spot Bond					0.00000	100.91592				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>
FRC27: On 21/11/2022 Spot Bond					0.00000	101.86162				0.00	0	0
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 20/12/2023 Spot Bond					0.00000	101.29181				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>
FRC28: On 03/09/2019 Spot Bond					0.00000	102.23299				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>
FRC28: On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	101.75195				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>
FRC28: On 26/01/2021 Spot Bond					0.00000	101.22938				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>
FRC28: On 11/11/2024 Spot Bond					0.00000	100.74774				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66 On 31/01/2022 Spot Bond			4.86000	4.86000	4.86000	146.33180			0.00	0	0
<b>Total FRC66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			4.80000	4.80000	4.80000	146.59659			0.00	0	0
<b>Total FRC69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			4.78000	4.78000	4.78000	146.68498			0.00	0	0
<b>Total FRC71 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01U On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD18U 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>
FRD19U 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>
FRD20U 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>
FRD21U 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>
FRD22U 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>
FRD23U On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD24U On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD24U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD24U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI33 On 28/02/2033 Spot Bond			4.64000	85.32758	4.64000	85.37683			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			4.53500	99.90723	4.53500	99.89813			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	100.97948			0.00	1,500,000,000	1,500,000,000
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.17377			0.00	0	0
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.70643			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	102.80350			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	100.73807			0.00	0	0
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.14906			0.00	0	0
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.03491			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			3.38800	3.38800	3.38800	99.09577			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS107 On 31/01/2038 Spot Bond			3.78000	3.78000	3.78000	111.55072			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>
FRS108 On 23/01/2024 Spot Bond					0.00000	100.34583			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>
FRS109 On 23/01/2024 Spot Bond					0.00000	100.34583			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>
FRS110 On 31/01/2038 Spot Bond			3.92000	109.27851	3.92000	109.27034			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>
FRS111 On 07/12/2033 Spot Bond			3.92500	214.35434	3.92500	214.33814			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>
FRS112 On 31/01/2038 Spot Bond			4.71000	97.42171	4.71000	97.41238			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>
FRS113 On 07/12/2033 Spot Bond			3.95500	3.95500	3.95500	213.60811			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>
FRS114 On 29/04/2019 Spot Bond					0.00000	100.26385			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>
FRS115 On 31/01/2025 Spot Bond			4.24000	123.51785	4.24000	123.50756			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>
FRS116 On 31/01/2038 Spot Bond			3.70500	112.80377	3.70500	112.79597			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>
FRS117 On 31/01/2038 Spot Bond			4.45000	101.14248	4.45000	101.13348			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>
FRS118 On 07/12/2033 Spot Bond			4.07500	210.73511	4.07500	210.71833			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12 On 07/12/2033 Spot Bond			4.12500	209.54543	4.12500	209.52846			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			3.77000	158.21786	3.77000	111.07146			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			4.15500	208.83558	4.15500	208.81851			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			5.28000	89.83647	5.28000	89.82650			0.00	0	0
<b>Total FRS124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 31/03/2028 Spot Bond			4.83000	160.48507	4.83000	160.46894			0.00	0	0
<b>Total FRS126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 31/01/2038 Spot Bond			4.81000	96.03544	4.81000	96.02599			0.00	0	0
<b>Total FRS127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 31/03/2028 Spot Bond			4.35000	166.82807	4.35000	166.81346			0.00	0	0
<b>Total FRS129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/03/2028 Spot Bond			4.41000	166.01967	4.41000	166.00486			0.00	0	0
<b>Total FRS131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 07/12/2033 Spot Bond			4.66500	197.21091	4.66500	197.19211			0.00	0	0
<b>Total FRS132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 24/03/2020 Spot Bond					0.00000	93.18107			0.00	0	0
<b>Total FRS133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/01/2038 Spot Bond			4.74000	97.00326	4.74000	96.99389			0.00	0	0
<b>Total FRS134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/01/2038 Spot Bond			4.99500	4.99500	4.99500	93.52458			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS136 On 31/01/2038 Spot Bond			4.52000	100.12387	4.52000	100.11479			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	168.59512	4.22000	168.58095			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			4.43500	202.35154	4.43500	202.33348			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	166.82807	4.35000	166.81346			0.00	0	0
<b>Total FRS142 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS143 On 31/03/2028 Spot Bond			4.35000	166.82807	4.35000	166.81346			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>
FRS145 On 31/03/2028 Spot Bond			4.64000	162.96217	4.64000	162.94661			0.00	0	0
<b>Total FRS145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS146 On 31/01/2025 Spot Bond			4.54000	121.42528	4.54000	121.41419			0.00	0	0
<b>Total FRS146 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS146</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS147 On 31/01/2022 Spot Bond			3.92000	150.55775	3.92000	150.54649			0.00	0	0
<b>Total FRS147 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS149 On 31/03/2028 Spot Bond			4.70000	162.17521	4.70000	162.15948			0.00	0	0
<b>Total FRS149 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS149</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS150 On 31/03/2028 Spot Bond			4.74000	161.65300	4.74000	161.63713			0.00	0	0
<b>Total FRS150 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS151 On 31/01/2025 Spot Bond			4.51000	121.63272	4.51000	121.62171			0.00	0	0
<b>Total FRS151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			4.71000	162.04448	4.71000	162.02870			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS15: On 31/03/2028 Spot Bond			4.75000	4.75000	4.75000	161.50685				0.00	0	0
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15: On 20/06/2022 Spot Bond					0.00000	69.53176				0.00	0	0
<b>Total FRS158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15: On 06/06/2023 Spot Bond					0.00000	78.41077				0.00	0	0
<b>Total FRS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16: On 06/06/2024 Spot Bond					0.00000	83.06863				0.00	0	0
<b>Total FRS160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16: On 06/06/2025 Spot Bond					0.00000	85.41109				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	56.11590				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	63.99835				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	70.08839				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	73.19546				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	30.04136				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	44.37834				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	43.00310				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS166 On 01/08/2021 Spot Bond					0.00000	31.05175			0.00	0	0
<b>Total FRS169 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS169</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS170 On 01/08/2022 Spot Bond					0.00000	214.24750			0.00	0	0
<b>Total FRS170 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS170</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS171 On 16/10/2022 Spot Bond					0.00000	100.53179			0.00	0	0
<b>Total FRS171 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS171</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS172 On 16/10/2024 Spot Bond					0.00000	100.56432			0.00	0	0
<b>Total FRS172 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS172</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS173 On 13/11/2020 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total FRS173 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS173</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS174 On 13/05/2021 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total FRS174 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS174</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS175 On 26/01/2024 Spot Bond					0.00000	62.63728			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>
FRS176 On 26/01/2024 Spot Bond					0.00000	62.63718			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>
FRS177 On 19/07/2024 Spot Bond					0.00000	86.34850			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>
FRS178 On 02/08/2019 Spot Bond					0.00000	103.71905			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>
FRS179 On 15/08/2019 Spot Bond					0.00000	98.92232			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>
FRS180 On 18/09/2023 Spot Bond					0.00000	101.24532			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS18 On 19/09/2019 Spot Bond					0.00000	90.50173			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>
FRS182 On 27/09/2025 Spot Bond					0.00000	101.06755			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>
FRS183 On 04/10/2021 Spot Bond					0.00000	91.39446			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			3.57000	3.57000	3.57000	292.96943			0.00	0	0
<b>Total FRS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			3.46000	3.46000	3.46000	294.37874			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			4.18000	4.18000	4.18000	285.30054			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			3.71000	151.51824	3.71000	151.50776			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	100.21890			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			3.41000	152.90307	3.41000	152.89374			0.00	0	0
<b>Total FRS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond					0.00000	100.04431			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			3.76000	105.56665	3.76000	105.55921			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			3.44500	80.66148	3.44500	111.59311			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS85 On 31/01/2025 Spot Bond			3.70000	3.70000	3.70000	127.37939			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			3.73000	3.73000	3.73000	127.16072			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			4.37000	4.37000	4.37000	282.96160			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			7.39500	105.87383	7.39500	105.85295			0.00	0	0
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX20 On 01/10/2020 Spot Bond			8.65500	101.06108	8.65500	101.03756		17,310,000,000,000.00	2,000,000,000	1,010,000,000	
<b>Total FRX20 SPOT</b>								<b>17,310,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,010,000,000</b>	
<b>Total For FRX20</b>								<b>17,310,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,010,000,000</b>	
FRX23 On 28/02/2023 Spot Bond			9.26000	9.26000	9.26000	96.16542		926,000,000,000.00	100,000,000	100,000,000	
<b>Total FRX23 SPOT</b>								<b>926,000,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	
<b>Total For FRX23</b>								<b>926,000,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	
FRX24 On 10/12/2024 Spot Bond			9.79500	108.71898	9.79500	108.69058		0.00	0	0	
<b>Total FRX24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX24</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			10.17500	98.61562	10.17500	100.69325		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			10.20500	97.21228	10.20500	97.18570		292,679,400,000.00	28,680,000	596,240,000	
<b>Total FRX26 SPOT</b>								<b>292,679,400,000.00</b>	<b>28,680,000</b>	<b>596,240,000</b>	
<b>Total For FRX26</b>								<b>292,679,400,000.00</b>	<b>28,680,000</b>	<b>596,240,000</b>	
FRX27 On 07/03/2027 Spot Bond			10.24500	101.41340	10.24500	101.38543		0.00	0	39,300,000	
<b>Total FRX27 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>39,300,000</b>	
<b>Total For FRX27</b>								<b>0.00</b>	<b>0</b>	<b>39,300,000</b>	
FRX28 On 26/07/2028 Spot Bond			10.07500	100.95800	10.07500	103.10422		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			10.69500	96.52479	10.69500	96.49747		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX31 On 21/02/2031 Spot Bond			10.84000	93.02652	10.84000	92.99985				0.00	0	0
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX32 On 31/03/2032 Spot Bond			10.92000	97.96112	10.92000	98.29389				0.00	0	46,800,000
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>46,800,000</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>46,800,000</b>
FRX45 On 14/04/2045 Spot Bond			11.85000	69.59619	11.85000	69.57418				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>
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.82956				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	101.86610				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	101.92003				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	102.15726				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	101.86874				0.00	11,140,000,000	5,570,000,000
<b>Total FS3A5 SPOT</b>										<b>0.00</b>	<b>11,140,000,000</b>	<b>5,570,000,000</b>
<b>Total For FS3A5</b>										<b>0.00</b>	<b>11,140,000,000</b>	<b>5,570,000,000</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	102.44966				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3C1L On 20/02/2020 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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.92134			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	102.01043			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>
FS6A3 On 20/08/2023 Spot Bond					0.00000	102.05794			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	102.09271			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>
GBL03 On 16/11/2020 Spot Bond					0.00000	101.13308			0.00	0	0
<b>Total GBL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GBL04 On 05/06/2021 Spot Bond					0.00000	101.84843			0.00	0	0
<b>Total GBL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GH2A1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH2A1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31A On 25/02/2020 Spot Bond					0.00000	101.68138			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	101.70102			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	101.82866			0.00	0	0
<b>Total GH31B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31C On 25/02/2020 Spot Bond					0.00000	101.98570			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	102.08382			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>



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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
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	103.36430			0.00	0	0
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond					0.00000	101.29356			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>
GRT10 On 13/05/2019 Spot Bond					0.00000	100.16230			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	99.86538			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	101.56139			0.00	0	0
<b>Total GRT12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT13 On 15/04/2020 Spot Bond					0.00000	100.54668			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	102.06378			0.00	0	0
<b>Total GRT14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT15 On 15/04/2020 Spot Bond					0.00000	100.61482			0.00	0	0
<b>Total GRT15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT16 On 17/10/2021 Spot Bond					0.00000	101.30912				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			10.03000	101.05896	10.03000	101.03179				0.00	0	47,800,000
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>47,800,000</b>
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	<b>47,800,000</b>
GRT18 On 13/03/2020 Spot Bond					0.00000	101.81582				0.00	0	0
<b>Total GRT18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT19 On 14/03/2022 Spot Bond					0.00000	102.16634				0.00	0	0
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	102.12275				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			10.72500	96.88252	10.72500	97.11961				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	100.52055				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	100.76073				0.00	0	260,000,000
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
GRT24 On 09/03/2023 Spot Bond					0.00000	101.35106				0.00	0	0
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	101.39823				0.00	500,000,000	688,000,000
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>688,000,000</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>500,000,000</b>	<b>688,000,000</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	101.44709				0.00	0	122,000,000
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>122,000,000</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>122,000,000</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	100.91899				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
HC2T3 On 05/10/2019 Spot Bond					0.00000	100.74537			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>
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.22153			0.00	0	0
<b>Total HC5T2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC5T2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HC5T3 On 29/11/2018 Spot Bond					0.00000	100.20187			0.00	0	0
<b>Total HC5T3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC5T3</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	100.26538			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	100.80368			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	100.66149			0.00	0	0
<b>Total HILB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB07 On 11/07/2021 Spot Bond					0.00000	100.66958			0.00	0	0
<b>Total HILB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	101.06119			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	100.91235			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB10 On 17/03/2022 Spot Bond					0.00000	101.19938			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>
HPF04/ On 25/11/2020 Spot Bond			10.00000	112.23600	10.00000	112.20700			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	102.13570			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	100.64091			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	100.64138			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	100.91739			0.00	0	0
<b>Total HPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			7.49500	106.21990	7.49500	106.19866			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	34.37568	100.00000	34.30001			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			3.92000	288.56095	3.92000	288.53920			0.00	0	0
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2024 Spot Bond			4.10000	4.10000	4.10000	289.20371			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>

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 28/02/2033 Spot Bond			3.77000	83.73444	3.77000	98.20848			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			11.00500	89.49302	11.00500	89.46696			0.00	0	1,622,000,000
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,622,000,000</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>1,622,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.53064	100.00000	11.50525			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			11.00500	89.19257	11.00500	89.16660			0.00	0	159,400,000
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>159,400,000</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>159,400,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.53050	100.00000	11.50511			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	100.83476			0.00	0	0
<b>Total HWF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF09 On 19/09/2019 Spot Bond					0.00000	101.42500			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	112.23600	10.00000	112.20700			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			3.09000	131.92607	3.09000	131.91913		89,283,078,000,000.00	28,894,200,000	110,493,153,800	
<b>Total I2025 SPOT</b>								<b>89,283,078,000,000.00</b>	<b>28,894,200,000</b>	<b>110,493,153,800</b>	
<b>Total For I2025</b>								<b>89,283,078,000,000.00</b>	<b>28,894,200,000</b>	<b>110,493,153,800</b>	
I2029 On 31/03/2029 Spot Bond			3.09000	99.98914	3.09000	99.98380		59,703,744,000,000.00	19,321,600,000	82,430,623,300	
<b>Total I2029 SPOT</b>								<b>59,703,744,000,000.00</b>	<b>19,321,600,000</b>	<b>82,430,623,300</b>	
<b>Total For I2029</b>								<b>59,703,744,000,000.00</b>	<b>19,321,600,000</b>	<b>82,430,623,300</b>	
I2033 On 28/02/2033 Spot Bond			3.14000	102.28754	3.14000	102.28188		184,023,468,000,000.00	58,606,200,000	76,947,866,700	
<b>Total I2033 SPOT</b>								<b>184,023,468,000,000.00</b>	<b>58,606,200,000</b>	<b>76,947,866,700</b>	
<b>Total For I2033</b>								<b>184,023,468,000,000.00</b>	<b>58,606,200,000</b>	<b>76,947,866,700</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 31/01/2038 Spot Bond			3.17000	122.18669	3.16000	122.36410			30,889,114,000,000.00	9,744,200,000	220,374,223,400
<b>Total I2038 SPOT</b>									<b>30,889,114,000,000.00</b>	<b>9,744,200,000</b>	<b>220,374,223,400</b>
<b>Total For I2038</b>									<b>30,889,114,000,000.00</b>	<b>9,744,200,000</b>	<b>220,374,223,400</b>
I2046 On 31/03/2046 Spot Bond			3.18000	115.76023	3.18000	115.75376			225,176,436,000,000.00	70,810,200,000	170,834,894,900
<b>Total I2046 SPOT</b>									<b>25,176,436,000,000.00</b>	<b>70,810,200,000</b>	<b>170,834,894,900</b>
<b>Total For I2046</b>									<b>25,176,436,000,000.00</b>	<b>70,810,200,000</b>	<b>170,834,894,900</b>
I2050 On 31/12/2050 Spot Bond			3.20000	121.31764	3.20000	121.31091			21,920,000,000,000.00	6,850,000,000	104,401,747,161
<b>Total I2050 SPOT</b>									<b>21,920,000,000,000.00</b>	<b>6,850,000,000</b>	<b>104,401,747,161</b>
<b>Total For I2050</b>									<b>21,920,000,000,000.00</b>	<b>6,850,000,000</b>	<b>104,401,747,161</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	101.74045			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			9.50500	9.50500	9.50500	102.84008			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	102.23179			0.00	0	87,000,000
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>87,000,000</b>
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	<b>87,000,000</b>
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.49264			0.00	0	0
<b>Total IBL104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	100.02227			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	101.75687			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL109 On 07/12/2023 Spot Bond			4.03000	287.18609	4.03000	287.16358			0.00	0	0
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	101.35626			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>
IBL112 On 21/05/2020 Spot Bond					0.00000	101.76856			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	101.76854			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	101.84293			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	101.81746			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	101.09014			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	100.52069			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	100.32106			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	99.80619			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	100.64106			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			3.51000	3.51000	3.51000	152.43008			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL43/J On 25/11/2020 Spot Bond			10.00000	112.23600	10.00000	112.20700				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			7.56500	7.56500	7.56500	103.06015				0.00	0	0
<b>Total IBL45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			8.47500	8.47500	8.47500	100.89122				0.00	0	26,440,000,000
<b>Total IBL46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,440,000,000</b>
<b>Total For IBL46</b>										<b>0.00</b>	<b>0</b>	<b>26,440,000,000</b>
IBL50 On 02/08/2020 Spot Bond			8.09500	103.99663	8.09500	103.97421				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	100.17473				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			7.30500	102.53243	7.30500	102.51232				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			10.19000	102.54168	10.19000	102.51398				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	100.85171				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	100.51931				0.00	0	0
<b>Total IBL64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond					0.00000	100.20944				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			4.21000	149.24326	4.21000	149.23096				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	102.70661				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL76 On 25/11/2018 Spot Bond					0.00000	101.71049			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	102.27855			0.00	0	0
<b>Total IBL77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			10.24000	103.87790	10.24000	103.84971			0.00	0	15,700,000
<b>Total IBL78 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,700,000</b>
<b>Total For IBL78</b>									<b>0.00</b>	<b>0</b>	<b>15,700,000</b>
IBL79 On 27/01/2019 Spot Bond			7.13500	103.38326	7.13500	103.36336			0.00	0	0
<b>Total IBL79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL80U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL80U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL81U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL81U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL82 On 29/01/2019 Spot Bond					0.00000	100.33591			0.00	0	0
<b>Total IBL82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL83 On 22/03/2019 Spot Bond					0.00000	101.01740			0.00	0	0
<b>Total IBL83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL84U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL84U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL85 On 20/05/2019 Spot Bond					0.00000	102.14977			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	102.93632			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			7.43500	105.73900	7.43500	105.71803			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL88 On 20/05/2021 Spot Bond			9.09500	107.53297	9.09500	107.50699			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	26.57753	100.00000	26.51904			0.00	0	0
<b>Total IBL88/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL89 On 26/05/2021 Spot Bond					0.00000	101.84641			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	100.62610			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	101.58654			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	102.71198			0.00	0	800,000,000
<b>Total IBL95 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For IBL95</b>									<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
IBL96 On 21/09/2019 Spot Bond					0.00000	101.57684			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	100.82822			0.00	0	0
<b>Total IBL97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	101.44920			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			7.30500	101.96760	7.30500	101.94750			0.00	0	0
<b>Total IBL99 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL99</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01U On 08/11/2026 Spot Bond			100.00000	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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDC02L On 28/02/2028 Spot Bond			100.00000	10.88842	100.00000	10.86446				0.00	0	0
<b>Total IDC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCC01 On 06/12/2018 Spot Bond					0.00000	101.36390				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>
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.26484				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>
IDCG03 On 22/10/2020 Spot Bond			8.91500	99.37153	8.91500	99.34772				0.00	0	0
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond					0.00000	102.19391				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			10.25500	101.23192	10.25500	101.20441				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	102.02124				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			12.02000	95.26989	12.02000	100.77483				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	102.05138				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	101.52249				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			11.12500	102.88231	11.12500	102.85188				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	100.36870				0.00	0	0
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.28928				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>
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.22876				0.00	0	0
<b>Total IDCP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.23057				0.00	0	0
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP2U On 05/04/2025 Spot Bond			100.00000	5.38342	100.00000	5.37143				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>
IDCP3U 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			9.42500	100.37294	9.42500	100.34768				0.00	0	0
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC02 On 14/04/2021 Spot Bond			7.74500	102.81376	7.74500	102.79231				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>

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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>
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>
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				0.00	0	0
<b>Total IN386U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN386U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758				0.00	0	0
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 25/11/2020 Spot Bond			10.00000	112.23600	10.00000	112.20700				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	104.27103				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	101.13954				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	101.61097				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	100.20433				0.00	0	0
<b>Total ING370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING371 On 31/01/2020 Spot Bond					0.00000	100.16526				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	100.17651				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	100.22978				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	79.33622				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	99.89566				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV02 On 20/10/2020 Spot Bond					0.00000	101.26168				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	99.95168				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			11.39500	105.71576	11.39500	105.68392				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	101.93357				0.00	0	51,118,900
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>51,118,900</b>
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	<b>51,118,900</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	112.23600	10.00000	112.20700				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	101.10979				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>
IPF13 On 04/12/2020 Spot Bond					0.00000	101.53769				0.00	0	0
<b>Total IPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF14 On 17/12/2018 Spot Bond					0.00000	101.28566				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF15 On 17/12/2020 Spot Bond					0.00000	101.52782			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	101.26294			0.00	0	0
<b>Total IPF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond					0.00000	101.02304			0.00	0	0
<b>Total IPF17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond					0.00000	101.03470			0.00	0	0
<b>Total IPF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond					0.00000	101.04636			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	101.20493			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	101.24921			0.00	0	0
<b>Total IPF21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF22 On 14/06/2022 Spot Bond					0.00000	101.32142			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	100.04362			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					0.00000	100.55832			0.00	0	0
<b>Total IPF25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC20 On 25/01/2019 Spot Bond					0.00000	100.24592			0.00	0	0
<b>Total IPFC20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.74495	2.75000	100.73748			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	142.60658	6.31000	142.58660			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	101.91960			0.00	0	11,143,789,200
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,143,789,200</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>11,143,789,200</b>
IV026 On 27/09/2019 Spot Bond					0.00000	100.56171			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			5.09000	5.09000	5.09000	117.67989			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			5.09000	5.09000	5.09000	117.67989			0.00	0	0
<b>Total IV030A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2020 Spot Bond					0.00000	101.56969			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	100.34750			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			11.29500	105.25891	11.29500	105.22749			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	108.15644			0.00	0	0
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV036 On 22/07/2021 Spot Bond					0.00000	100.49984			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV038 On 23/09/2021 Spot Bond					0.00000	101.33127			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			5.66000	5.66000	5.66000	142.85537			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	104.23268			0.00	0	0
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV041 On 29/09/2021 Spot Bond			11.64500	102.07218	11.64500	102.04027			0.00	0	0
<b>Total IV041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV042 On 18/11/2021 Spot Bond					0.00000	102.44826			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			11.53500	11.53500	11.53500	108.17752			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	100.21648			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			5.01000	145.68745	5.01000	145.67235			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	101.40969			0.00	0	0
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV100U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV115U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV115U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV118U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV118U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	158.17817	5.01000	174.44645			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>
IVA863 On 15/11/2018 Spot Bond			7.30000	7.30000	7.30000	99.74067			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			7.30000	7.30000	7.30000	99.46290			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			7.40000	7.40000	7.40000	99.31540			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			7.40000	7.40000	7.40000	99.17562			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			7.60000	7.60000	7.60000	98.58364			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>
IVA873 On 24/01/2019 Spot Bond			7.60000	7.60000	7.60000	98.30114			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			7.60000	7.60000	7.60000	98.22072			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>
IVA876 On 05/02/2019 Spot Bond			7.60000	7.60000	7.60000	98.06029			0.00	0	0
<b>Total IVA876 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA876</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005 On 25/11/2020 Spot Bond			10.00000	112.23600	10.00000	112.20700			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	100.85381			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	100.88242			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	100.90244			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	99.39419			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			7.90500	103.79140	7.90500	103.76952			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	63.91273	100.00000	63.77204			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			9.16500	103.12821	9.16500	103.10310			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	101.91762			0.00	0	0
<b>Total IVC049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC055 On 26/03/2020 Spot Bond					0.00000	101.23907			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	99.99996			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC070 On 20/01/2019 Spot Bond					0.00000	100.53975			0.00	0	0
<b>Total IVC070 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC070</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC075 On 21/04/2019 Spot Bond					0.00000	100.41276			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	100.58427			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	101.90406			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	101.82217			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			10.01500	106.59185	10.01500	106.56340			0.00	0	22,600,000
<b>Total IVC094 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>22,600,000</b>
<b>Total For IVC094</b>									<b>0.00</b>	<b>0</b>	<b>22,600,000</b>
IVC097 On 29/06/2021 Spot Bond					0.00000	100.95256			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	100.19250			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	100.96757			0.00	0	0
<b>Total IVC103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC105 On 08/03/2020 Spot Bond					0.00000	101.45831			0.00	0	0
<b>Total IVC105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC106 On 13/03/2020 Spot Bond					0.00000	101.37543			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	100.95756			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC108 On 29/07/2019 Spot Bond					0.00000	100.23855				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	103.18435				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			9.66500	104.81721	9.66500	104.79033				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	101.85499				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	101.38728				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	99.78073				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	101.88561				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	100.52380				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	100.20000				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	100.94034				0.00	0	0
<b>Total IVC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC128 On 23/03/2019 Spot Bond					0.00000	100.97636				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	100.93809				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC130 On 23/04/2019 Spot Bond					0.00000	100.36738				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	100.27680				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	101.57874				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	103.36398				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	100.21775				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	100.17196				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	102.32036				0.00	0	0
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC137 On 29/08/2021 Spot Bond					0.00000	101.80600				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	100.93144				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>
IVC140 On 18/10/2021 Spot Bond					0.00000	100.47945				0.00	0	0
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC140</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>
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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
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>
IVF58U On 01/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVF58U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF58U</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	100.19998			0.00	0	0
<b>Total JAS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JPM002 On 05/07/2023 Spot Bond					0.00000	100.55649				0.00	0	0
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond					0.00000	101.38144				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	101.54786				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	100.94756				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			9.21500	102.93408	9.21500	102.90861				0.00	0	49,800,000
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>49,800,000</b>
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	<b>49,800,000</b>
KAP008 On 28/11/2019 Spot Bond					0.00000	102.21429				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	101.85298				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	101.75790				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	101.61459				0.00	0	175,000,000
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>175,000,000</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	<b>175,000,000</b>
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total KAP04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP11 On 24/10/2022 Spot Bond					0.00000	100.67957				0.00	0	0
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB009 On 05/08/2020 Spot Bond					0.00000	101.39639				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	100.66325			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			10.51500	117.36648	10.51500	117.33325			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	101.84925			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	100.24410			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			8.67500	105.21019	8.67500	105.18591			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	104.27616	9.62000	104.24954			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	101.95120	9.71000	101.92493			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	104.80684			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	101.71420			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	101.95803			0.00	0	0
<b>Total LBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK18 On 22/03/2022 Spot Bond					0.00000	104.81663			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			10.29000	103.98224	10.29000	103.95373			0.00	0	6,500,000,000
<b>Total LBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,500,000,000</b>
<b>Total For LBK20</b>									<b>0.00</b>	<b>0</b>	<b>6,500,000,000</b>
LBK22 On 04/09/2020 Spot Bond					0.00000	101.67864			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	101.60821			0.00	0	25,300,000
<b>Total LBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>25,300,000</b>
<b>Total For LBK23</b>									<b>0.00</b>	<b>0</b>	<b>25,300,000</b>
LBK24 On 10/10/2024 Spot Bond			10.44000	100.15215	10.44000	100.12416			0.00	0	4,017,500,000
<b>Total LBK24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,017,500,000</b>
<b>Total For LBK24</b>									<b>0.00</b>	<b>0</b>	<b>4,017,500,000</b>
LBK25 On 25/03/2019 Spot Bond					0.00000	101.13017			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	101.20114			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	101.08717			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			11.42500	94.89153	11.42500	94.86289			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			10.19000	102.36718	10.19000	102.33939			0.00	0	10,000,000
<b>Total LBK29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For LBK29</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
LBK30 On 20/09/2021 Spot Bond					0.00000	101.11821			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	101.19627			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			7.82500	104.29115	7.82500	104.26940			0.00	0	580,000,000
<b>Total LGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For LGL04</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>

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	102.53670			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			10.29000	100.67753	10.29000	100.64978			0.00	0	2,535,200,000
<b>Total LGL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,535,200,000</b>
<b>Total For LGL06</b>									<b>0.00</b>	<b>0</b>	<b>2,535,200,000</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	101.77971			0.00	0	0
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	103.90587			0.00	0	0
<b>Total LGL08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	104.84795			0.00	20,000,000	10,000,000
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.74280			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>
LHC05 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>
LHC06 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	99.81983			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			9.13500	99.85006	9.13500	99.82512			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			12.67500	101.27947	12.67500	101.24565			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	99.79750			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	99.82084				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	99.79848				0.00	0	0
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LOM01 On 25/11/2019 Spot Bond					0.00000	104.05053				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	101.90230				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	102.62603				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	102.14954				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	99.95988				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	101.27370				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	100.15597				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 08/11/2018 Spot Bond					0.00000	99.98018				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	99.34037				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>
MBF04 On 07/06/2019 Spot Bond					0.00000	101.80623				0.00	0	0
<b>Total MBF047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04: On 14/03/2019 Spot Bond					0.00000	101.59456			0.00	0	0
<b>Total MBF049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 17/05/2019 Spot Bond					0.00000	100.13384			0.00	0	300,000,000
<b>Total MBF051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For MBF051</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
MBF05: On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MBF051/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 28/09/2019 Spot Bond					0.00000	101.27413			0.00	0	0
<b>Total MBF053 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF053</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 27/03/2020 Spot Bond					0.00000	101.35467			0.00	0	0
<b>Total MBF055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 28/08/2020 Spot Bond					0.00000	101.97140			0.00	0	0
<b>Total MBF057 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF057</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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	101.74298			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	99.75136			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	101.31630			0.00	0	0
<b>Total MBP035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03: On 11/04/2020 Spot Bond					0.00000	100.61857			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>

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 26/05/2020 Spot Bond					0.00000	101.63228				0.00	0	0
<b>Total MBP037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 02/11/2022 Spot Bond					0.00000	100.01797				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	101.71361				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	101.74472				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	100.52570				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	100.27059				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	100.20633				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	100.91411				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	100.92521				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			7.53500	101.19588	7.53500	101.17566				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	100.99780	8.00000	100.97641				0.00	0	0
<b>Total MBSA01/R204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA01/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			7.46500	101.18285	7.46500	101.16281				0.00	0	0
<b>Total MBSA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.57345	8.91000	100.54982			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	102.91299			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	103.02939			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			7.55500	103.42832	7.55500	103.40717			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			9.42000	104.98217	9.42000	104.95591			0.00	0	0
<b>Total MEFSB5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond					0.00000	101.10331			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			8.47500	8.47500	8.47500	102.81561			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	102.24671			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	102.66774			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	104.41451			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	101.60901			0.00	0	0
<b>Total MMF301 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF301</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF40 On 15/12/2024 Spot Bond					0.00000	101.75977			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMIG0 On 17/03/2019 Spot Bond					0.00000	101.18815				0.00	0	0
<b>Total MMIG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2021 Spot Bond			9.24500	9.24500	9.24500	103.09815				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	101.73972				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			11.97500	11.97500	11.97500	99.56067				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			10.49000	10.49000	10.49000	103.65948				0.00	0	1,077,400,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,077,400,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,077,400,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.26450				0.00	0	264,000,000
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>264,000,000</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>264,000,000</b>
MQB00 On 28/08/2023 Spot Bond					0.00000	102.26130				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	101.46712				0.00	0	0
<b>Total MTN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	101.04125				0.00	346,000,000	173,000,000
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>346,000,000</b>	<b>173,000,000</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>346,000,000</b>	<b>173,000,000</b>
MTN08 On 11/10/2020 Spot Bond					0.00000	101.38026				0.00	0	105,000,000
<b>Total MTN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>105,000,000</b>
<b>Total For MTN08</b>										<b>0.00</b>	<b>0</b>	<b>105,000,000</b>
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MTN08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.16054				0.00	0	105,000,000
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>105,000,000</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	<b>105,000,000</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
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	102.02865			0.00	0	70,000,000
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For MTN10</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
MTN11 On 04/06/2021 Spot Bond					0.00000	101.70628			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	101.78400			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	101.59333			0.00	430,000,000	215,000,000
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>430,000,000</b>	<b>215,000,000</b>
<b>Total For MTN13</b>									<b>0.00</b>	<b>430,000,000</b>	<b>215,000,000</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	102.18051			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	101.91431			0.00	0	0
<b>Total MWAR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
<b>Total N4A211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N6A19 On 20/12/2018 Spot Bond					0.00000	101.05381			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6B26 On 20/03/2020 Spot Bond					0.00000	101.36447			0.00	0	0
<b>Total N6B26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6B26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N6C26 On 21/09/2020 Spot Bond					0.00000	101.13438			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	101.14741			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	101.21364			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	101.43431			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	101.71922			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			10.04000	98.09472	10.04000	98.06861			0.00	0	40,700,000
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,700,000</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	<b>40,700,000</b>
NAM02 On 29/06/2020 Spot Bond			8.99500	104.33517	8.99500	104.31009			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			10.09000	102.56488	10.09000	102.53745			0.00	0	0
<b>Total NAM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			10.97500	100.41049	10.97500	100.38133			0.00	0	13,000,000
<b>Total NAM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>13,000,000</b>
<b>Total For NAM04</b>									<b>0.00</b>	<b>0</b>	<b>13,000,000</b>
NBK11A On 28/11/2020 Spot Bond			8.27500	105.16241	8.27500	105.13924		24,825,000,000,000.00	3,000,000,000	1,800,000,000	
<b>Total NBK11A SPOT</b>								<b>24,825,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,800,000,000</b>	
<b>Total For NBK11A</b>								<b>24,825,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,800,000,000</b>	
NBK12A On 19/03/2021 Spot Bond			8.39000	103.35831	8.39000	103.33485		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>	

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			9.38000	101.27416	9.38000	101.24852			0.00	0	0
<b>Total NBK12A/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13/ On 19/03/2024 Spot Bond			9.89000	100.66687	9.89000	100.64003			0.00	0	0
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14/ On 25/06/2021 Spot Bond			8.71500	104.75827	8.71500	104.73386			0.00	0	0
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15/ On 11/02/2022 Spot Bond			9.34500	100.57219	9.34500	100.54723			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			10.11000	99.17522	10.11000	99.14864		6,470,400,000,000.00		640,000,000	320,000,000
<b>Total NBK16A SPOT</b>								<b>6,470,400,000,000.00</b>		<b>640,000,000</b>	<b>320,000,000</b>
<b>Total For NBK16A</b>								<b>6,470,400,000,000.00</b>		<b>640,000,000</b>	<b>320,000,000</b>
NBK17/ On 22/04/2026 Spot Bond			10.28500	98.73944	10.28500	98.71224			0.00	0	1,220,000,000
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
NBK18/ On 01/06/2020 Spot Bond			7.52000	106.55989	7.52000	106.53840			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			9.49500	104.63164	9.49500	104.60513			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			10.33500	104.64354	10.33500	104.61474			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	101.22003			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			10.73500	102.55964	10.73500	102.53051			0.00	0	0
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22/ On 19/11/2022 Spot Bond			10.23000	104.20909	10.23000	104.18085			0.00	0	38,400,000
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>38,400,000</b>
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	<b>38,400,000</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
NBK23/ On 19/11/2025 Spot Bond			10.24500	107.18267	10.24500	107.15356				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	99.95168				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			10.32500	108.66051	10.32500	108.63079				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	99.89103				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			9.79000	9.79000	9.79000	105.32588				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	101.21369				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	12.94624	100.00000	12.91774				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	103.58250				0.00	0	40,000,000
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NBK27/ On 10/05/2026 Spot Bond			10.52500	103.12934	10.52500	103.10060				0.00	0	12,900,000
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,900,000</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>12,900,000</b>
NBK28/ On 02/08/2023 Spot Bond			10.14000	102.15554	10.14000	102.12808				0.00	0	0
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28I On 19/11/2020 Spot Bond					0.00000	102.69865				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>
NBK29/ On 31/07/2026 Spot Bond			10.47500	102.95023	10.47500	102.92168				0.00	0	18,700,000
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,700,000</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>18,700,000</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
NBK29I On 18/02/2019 Spot Bond					0.00000	102.06567			0.00	0	0
<b>Total NBK29B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK29B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30I On 20/02/2024 Spot Bond			9.90500	100.82701	9.90500	100.80053			0.00	0	46,600,000
<b>Total NBK30A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>46,600,000</b>
<b>Total For NBK30A</b>									<b>0.00</b>	<b>0</b>	<b>46,600,000</b>
NBK30I On 18/02/2021 Spot Bond					0.00000	103.15159			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	102.01967			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	101.68130			0.00	0	0
<b>Total NBK32B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK32B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK33I On 10/05/2019 Spot Bond					0.00000	100.18617			0.00	2,000,000,000	2,000,000,000
<b>Total NBK33B SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For NBK33B</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
NBK34I On 10/05/2021 Spot Bond					0.00000	101.62051			0.00	0	43,000,000
<b>Total NBK34B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>43,000,000</b>
<b>Total For NBK34B</b>									<b>0.00</b>	<b>0</b>	<b>43,000,000</b>
NBK35I On 10/05/2023 Spot Bond					0.00000	101.85844			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	102.73210			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	100.16017			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	101.59332			0.00	0	0
<b>Total NBK38B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK38B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			7.11500	105.27005	7.11500	105.24972			0.00	0	0
<b>Total NBK3A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK3A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			100.00000	58.07630	100.00000	57.94635			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			11.75000	11.75000	11.75000	51.50349			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	100.18029			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	102.31861			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	102.91970			0.00	0	0
<b>Total NBK42B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK42B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	102.31096			0.00	0	80,000,000
<b>Total NBK43B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For NBK43B</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	102.20516			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	102.48238			0.00	0	50,000,000
<b>Total NBK45B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For NBK45B</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	102.00098			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	102.65820			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	102.17990			0.00	0	0
<b>Total NBK7B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.20083			0.00	0	0
<b>Total NCLN82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.92000	100.38009	10.92000	100.35061			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	101.19433			0.00	0	0
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.95500	99.54304	10.95500	99.51372			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	101.20083			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	101.21112			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	101.22412			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	101.14577			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>
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2018 Spot Bond					0.00000	101.91840				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			7.83500	7.83500	7.83500	101.91957				0.00	0	0
<b>Total NED15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2019 Spot Bond					0.00000	101.24262				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	100.62612				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	100.59818				0.00	0	0
<b>Total NED18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2020 Spot Bond					0.00000	103.41723				0.00	0	0
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED20 On 01/07/2020 Spot Bond			8.87500	107.58858	8.87500	107.56319				0.00	0	3,030,000,000
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
NEDT1 On 21/05/2021 Spot Bond					0.00000	107.40550				0.00	0	0
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.13776				0.00	0	0
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	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>									<b>0.00</b>	<b>0</b>	<b>0</b>
NET51 On 16/11/2018 Spot Bond					0.00000	99.81469			0.00	0	0
<b>Total NET51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	106.28322			0.00	0	0
<b>Total NGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	106.48931			0.00	80,800,000	60,200,000
<b>Total NGL02 SPOT</b>									<b>0.00</b>	<b>80,800,000</b>	<b>60,200,000</b>
<b>Total For NGL02</b>									<b>0.00</b>	<b>80,800,000</b>	<b>60,200,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	102.13281			0.00	0	0
<b>Total NGL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGL04 On 20/03/2023 Spot Bond					0.00000	103.78608			0.00	0	590,000,000
<b>Total NGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>590,000,000</b>
<b>Total For NGL04</b>									<b>0.00</b>	<b>0</b>	<b>590,000,000</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	101.17196			0.00	0	5,000,000,000
<b>Total NGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For NGL05</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
NGLT1/ On 01/07/2022 Spot Bond					0.00000	101.28527			0.00	0	0
<b>Total NGLT1A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1f On 20/10/2023 Spot Bond					0.00000	100.50105			0.00	0	0
<b>Total NGLT1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	112.23600	10.00000	112.20700			0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	99.85810	13.50000	99.82266			0.00	0	0
<b>Total NHM002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 09/06/2019 Spot Bond					0.00000	101.71981			0.00	0	0
<b>Total NHM003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 20/04/2019 Spot Bond					0.00000	106.05753			0.00	0	0
<b>Total NHM004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NHM004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 18/05/2019 Spot Bond					0.00000	105.21370				0.00	0	0
<b>Total NHM005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI202 On 07/12/2033 Spot Bond			4.37500	4.37500	4.37500	203.70195				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			3.84500	3.84500	3.84500	126.32642				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			4.34000	4.34000	4.34000	89.12415				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			4.41000	4.41000	4.41000	101.72128				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			3.95000	3.95000	3.95000	125.57006				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			4.34000	4.34000	4.34000	122.80527				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			4.19000	4.19000	4.19000	168.99187				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	163.88583	4.57000	163.87049				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			4.63000	76.93311	4.63000	98.53920				0.00	0	0
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			7.52500	105.57427	7.52500	105.55308				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
<b>Total For NN01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN02 On 24/07/2023 Spot Bond					0.00000	91.76408				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			8.15500	8.15500	8.15500	105.44983				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	101.80506				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	102.40203				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	101.88080				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	101.88298				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			8.35500	8.35500	8.35500	105.48589				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	101.87671				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	101.96704				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			8.55500	8.55500	8.55500	105.52196				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	101.96709				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NQ1C17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond					0.00000	102.17721			0.00	0	0
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2019 Spot Bond					0.00000	102.07305			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			7.31500	105.65914	7.31500	105.63806			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			9.29500	109.90741	9.29500	109.87983			0.00	0	0
<b>Total NRA022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/05/2023 Spot Bond			4.16000	181.30325	4.16000	181.28844			0.00	0	30,000,000
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
NRA02: On 30/11/2028 Spot Bond			11.62500	109.02154	11.62500	108.98788			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	17.52593	100.00000	17.48714			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	101.84730			0.00	40,000,000	20,000,000
<b>Total NTC18 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NTC18</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
NTC19 On 27/07/2020 Spot Bond					0.00000	101.05328			0.00	0	260,000,000
<b>Total NTC19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
<b>Total For NTC19</b>									<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
NTC20 On 27/07/2020 Spot Bond					0.00000	100.88199			0.00	0	0
<b>Total NTC20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC21 On 24/03/2022 Spot Bond					0.00000	101.62130			0.00	0	190,000,000
<b>Total NTC21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
<b>Total For NTC21</b>									<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
NTC22 On 15/02/2021 Spot Bond					0.00000	99.82468			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	99.82038			0.00	0	180,000,000
<b>Total NTC23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
<b>Total For NTC23</b>									<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
NTC24 On 29/03/2021 Spot Bond					0.00000	100.87753			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	101.93329			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	102.77779			0.00	50,000,000	25,000,000
<b>Total OML02 SPOT</b>									<b>0.00</b>	<b>50,000,000</b>	<b>25,000,000</b>
<b>Total For OML02</b>									<b>0.00</b>	<b>50,000,000</b>	<b>25,000,000</b>
OML03 On 27/11/2019 Spot Bond			8.67500	104.71172	8.67500	104.68755		2,776,000,000,000.00		320,000,000	320,000,000
<b>Total OML03 SPOT</b>								<b>2,776,000,000,000.00</b>		<b>320,000,000</b>	<b>320,000,000</b>
<b>Total For OML03</b>								<b>2,776,000,000,000.00</b>		<b>320,000,000</b>	<b>320,000,000</b>
OML04 On 19/03/2020 Spot Bond					0.00000	102.28602			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			9.49500	9.49500	9.49500	101.63070			0.00	0	1,500,000,000
<b>Total OML05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML05</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML06 On 19/03/2022 Spot Bond			10.54000	100.78952	10.54000	100.76092			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			11.42500	99.39796	11.42500	99.36746			0.00	0	1,000,000,000
<b>Total OML07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML07</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML08 On 14/09/2020 Spot Bond					0.00000	102.26577			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			10.64000	102.43014	10.64000	102.40080			0.00	0	1,027,800,000
<b>Total OML09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,027,800,000</b>
<b>Total For OML09</b>									<b>0.00</b>	<b>0</b>	<b>1,027,800,000</b>
OML10 On 14/09/2025 Spot Bond			11.52500	100.87743	11.52500	100.84622			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PBKX1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLS1 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>
<b>Total For PBL1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLT1 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>
PBUJ1 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>
PBVJ1 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	112.23600	10.00000	112.20700				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	101.37713				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	101.63847				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	100.00000				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	101.56943				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	101.47836				0.00	0	0
<b>Total PMM47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For PMM47</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM48 On 28/02/2020 Spot Bond					0.00000	101.51381			0.00	0	0
<b>Total PMM48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/12/2018 Spot Bond					0.00000	100.57747			0.00	0	0
<b>Total PPC002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/10/2019 Spot Bond					0.00000	98.76507			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	101.75811			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	101.84437			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	101.91983			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	102.07073			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	102.09228			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	102.11383			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			9.14000	111.67179	9.17500	111.43727			743,754,946,212,000.00	2,816,603,385,800	1,626,928,469,500
<b>Total R186 SPOT</b>									<b>13,754,946,212,000.00</b>	<b>816,603,385,800</b>	<b>526,928,469,500</b>
<b>Total For R186</b>									<b>13,754,946,212,000.00</b>	<b>816,603,385,800</b>	<b>526,928,469,500</b>
R197 On 07/12/2023 Spot Bond			2.96000	300.90362	2.96000	300.88871			33,052,544,000,000.00	11,166,400,000	23,673,433,400
<b>Total R197 SPOT</b>									<b>13,052,544,000,000.00</b>	<b>11,166,400,000</b>	<b>23,673,433,400</b>
<b>Total For R197</b>									<b>13,052,544,000,000.00</b>	<b>11,166,400,000</b>	<b>23,673,433,400</b>
R202 On 07/12/2033 Spot Bond			3.12500	234.99547	3.12500	234.98277			26,875,000,000.00	8,600,000	252,729,110,100
<b>Total R202 SPOT</b>									<b>26,875,000,000.00</b>	<b>8,600,000</b>	<b>252,729,110,100</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R202</b>									<b>26,875,000,000.00</b>	<b>8,600,000</b>	<b>252,729,110,100</b>
R2023 On 28/02/2023 Spot Bond			8.45500	98.95571	8.49000	98.81071			732,627,052,565,000.00	1,032,835,843,000	1,216,149,666,900
<b>Total R2023 SPOT</b>									<b>12,627,052,565,000.00</b>	<b>032,835,843,000</b>	<b>216,149,666,900</b>
<b>Total For R2023</b>									<b>12,627,052,565,000.00</b>	<b>032,835,843,000</b>	<b>216,149,666,900</b>
R2030 On 31/01/2030 Spot Bond			9.63500	91.08038	9.63500	91.05709			200,747,733,700,000.00	539,776,620,000	640,667,823,900
<b>Total R2030 SPOT</b>									<b>10,747,733,700,000.00</b>	<b>539,776,620,000</b>	<b>640,667,823,900</b>
<b>Total For R2030</b>									<b>10,747,733,700,000.00</b>	<b>539,776,620,000</b>	<b>640,667,823,900</b>
R2032 On 31/03/2032 Spot Bond			9.81000	89.37500	9.81000	89.35148			057,783,867,000,000.00	311,700,700,000	850,086,706,500
<b>Total R2032 SPOT</b>									<b>17,783,867,000,000.00</b>	<b>311,700,700,000</b>	<b>350,086,706,500</b>
<b>Total For R2032</b>									<b>17,783,867,000,000.00</b>	<b>311,700,700,000</b>	<b>350,086,706,500</b>
R2035 On 28/02/2035 Spot Bond			9.92000	93.30395	9.92000	93.27899			350,614,188,800,000.00	1,144,215,140,000	1,023,753,514,800
<b>Total R2035 SPOT</b>									<b>10,614,188,800,000.00</b>	<b>144,215,140,000</b>	<b>123,753,514,800</b>
<b>Total For R2035</b>									<b>10,614,188,800,000.00</b>	<b>144,215,140,000</b>	<b>123,753,514,800</b>
R2037 On 31/01/2037 Spot Bond			9.98500	89.92957	9.98500	89.90576			330,555,322,010,000.00	333,555,866,000	608,392,003,300
<b>Total R2037 SPOT</b>									<b>10,555,322,010,000.00</b>	<b>333,555,866,000</b>	<b>608,392,003,300</b>
<b>Total For R2037</b>									<b>10,555,322,010,000.00</b>	<b>333,555,866,000</b>	<b>608,392,003,300</b>
R204 On 21/12/2018 Spot Bond			6.12000	103.25554	6.13500	103.23651			61,200,000,000,000.00	10,000,000,000	5,001,300,000
<b>Total R204 SPOT</b>									<b>1,200,000,000,000.00</b>	<b>10,000,000,000</b>	<b>5,001,300,000</b>
<b>Total For R204</b>									<b>1,200,000,000,000.00</b>	<b>10,000,000,000</b>	<b>5,001,300,000</b>
R2040 On 31/01/2040 Spot Bond			10.07000	93.11262	10.07000	93.08777			363,080,338,800,000.00	631,884,840,000	830,129,387,200
<b>Total R2040 SPOT</b>									<b>13,080,338,800,000.00</b>	<b>631,884,840,000</b>	<b>330,129,387,200</b>
<b>Total For R2040</b>									<b>13,080,338,800,000.00</b>	<b>631,884,840,000</b>	<b>330,129,387,200</b>
R2044 On 31/01/2044 Spot Bond			10.07000	90.34206	10.07000	90.31795			778,927,553,200,000.00	474,570,760,000	856,844,669,800
<b>Total R2044 SPOT</b>									<b>18,927,553,200,000.00</b>	<b>474,570,760,000</b>	<b>356,844,669,800</b>
<b>Total For R2044</b>									<b>18,927,553,200,000.00</b>	<b>474,570,760,000</b>	<b>356,844,669,800</b>
R2048 On 28/02/2048 Spot Bond			10.05000	89.43776	10.05000	89.41353			091,865,247,865,000.00	2,596,205,497,300	1,534,162,366,800
<b>Total R2048 SPOT</b>									<b>11,865,247,865,000.00</b>	<b>596,205,497,300</b>	<b>534,162,366,800</b>
<b>Total For R2048</b>									<b>11,865,247,865,000.00</b>	<b>596,205,497,300</b>	<b>534,162,366,800</b>
R207 On 15/01/2020 Spot Bond			6.44500	103.17621	6.47500	103.12438			101,059,933,000,000.00	170,839,400,000	181,655,639,100
<b>Total R207 SPOT</b>									<b>11,059,933,000,000.00</b>	<b>170,839,400,000</b>	<b>181,655,639,100</b>
<b>Total For R207</b>									<b>11,059,933,000,000.00</b>	<b>170,839,400,000</b>	<b>181,655,639,100</b>
R208 On 31/03/2021 Spot Bond			7.56500	98.95892	7.59500	98.87482			586,949,372,971,500.00	474,150,611,100	921,520,870,600
<b>Total R208 SPOT</b>									<b>16,949,372,971,500.00</b>	<b>474,150,611,100</b>	<b>921,520,870,600</b>
<b>Total For R208</b>									<b>16,949,372,971,500.00</b>	<b>474,150,611,100</b>	<b>921,520,870,600</b>
R209 On 31/03/2036 Spot Bond			9.83000	71.10041	9.86500	70.85859			790,299,924,033,000.00	995,961,335,100	1,591,521,372,300
<b>Total R209 SPOT</b>									<b>10,299,924,033,000.00</b>	<b>995,961,335,100</b>	<b>591,521,372,300</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 R209</b>									<b>10,299,924,033,000.00</b>	<b>995,961,335,100</b>	<b>591,521,372,300</b>
R210 On 31/03/2028 Spot Bond			3.02000	185.95738	3.01000	186.10084			20,536,000,000.00	6,800,000	29,590,736,900
<b>Total R210 SPOT</b>									<b>20,536,000,000.00</b>	<b>6,800,000</b>	<b>29,590,736,900</b>
<b>Total For R210</b>									<b>20,536,000,000.00</b>	<b>6,800,000</b>	<b>29,590,736,900</b>
R212 On 31/01/2022 Spot Bond			2.91000	155.24483	2.91000	155.23742			171,678,942,000,000.00	58,996,200,000	90,163,803,600
<b>Total R212 SPOT</b>									<b>*1,678,942,000,000.00</b>	<b>58,996,200,000</b>	<b>90,163,803,600</b>
<b>Total For R212</b>									<b>*1,678,942,000,000.00</b>	<b>58,996,200,000</b>	<b>90,163,803,600</b>
R213 On 28/02/2031 Spot Bond			9.68500	82.24594	9.72000	82.00953			580,879,690,875,000.00	1,092,501,775,000	674,752,775,000
<b>Total R213 SPOT</b>									<b>10,879,690,875,000.00</b>	<b>092,501,775,000</b>	<b>674,752,775,000</b>
<b>Total For R213</b>									<b>10,879,690,875,000.00</b>	<b>092,501,775,000</b>	<b>674,752,775,000</b>
R214 On 28/02/2041 Spot Bond			10.04000	69.92529	10.04000	69.90637			318,769,202,528,000.00	928,164,263,200	1,087,367,688,500
<b>Total R214 SPOT</b>									<b>18,769,202,528,000.00</b>	<b>928,164,263,200</b>	<b>1,087,367,688,500</b>
<b>Total For R214</b>									<b>18,769,202,528,000.00</b>	<b>928,164,263,200</b>	<b>1,087,367,688,500</b>
RCG01 On 24/10/2019 Spot Bond					0.00000	100.88932			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
<b>Total For RDF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF12 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>
RDF13 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>
RDF14 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>
RDF15 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>
RDF16 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	102.43832				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	101.42558				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	101.13880				0.00	0	0
<b>Total RDFB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.53774				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	101.58796				0.00	0	0
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.30914				0.00	0	51,000,000
<b>Total RDFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>51,000,000</b>
<b>Total For RDFB10</b>										<b>0.00</b>	<b>0</b>	<b>51,000,000</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.99577				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	101.72026				0.00	0	0
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.30871				0.00	0	0
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.33905				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	101.40710				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	100.18703				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					0.00000	100.48986				0.00	0	0
<b>Total RDFC45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB12 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>
REB13 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	101.83255				0.00	0	0
<b>Total REBC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/04/2019 Spot Bond					0.00000	101.10584				0.00	0	0
<b>Total RED202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RED202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20: On 05/04/2019 Spot Bond					0.00000	101.33156				0.00	0	0
<b>Total RED203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20: On 05/01/2020 Spot Bond					0.00000	101.09183				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	101.22467				0.00	0	0
<b>Total RED205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED30 On 16/09/2021 Spot Bond					0.00000	101.62219				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	102.47595				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	102.07882				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	99.95204				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	99.94011				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	102.48493				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	101.03538				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	100.22744				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	101.00043				0.00	0	0
<b>Total REDX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For REDX01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES34 On 25/08/2019 Spot Bond					0.00000	101.74623				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	101.62377				0.00	0	0
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES36 On 21/10/2019 Spot Bond					0.00000	100.39472				0.00	0	0
<b>Total RES36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES38 On 01/08/2020 Spot Bond					0.00000	100.02078				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	100.56105				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	101.64853				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			8.99500	102.58564	8.99500	102.56085			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			10.03500	101.85407	10.03500	101.82683			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			11.26500	98.14928	11.26500	98.11989			0.00	0	5,400,000
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,400,000</b>
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>5,400,000</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	112.23600	10.00000	112.20700			0.00	0	0
<b>Total SBK12/R157 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK12/R157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK17 On 30/07/2019 Spot Bond					0.00000	100.62208			0.00	0	519,000,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>519,000,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>0</b>	<b>519,000,000</b>
SBK18 On 24/10/2020 Spot Bond					0.00000	101.34662			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	100.36060			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	103.59411			0.00	0	3,510,000,000
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,510,000,000</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>0</b>	<b>3,510,000,000</b>
SBK21 On 28/01/2020 Spot Bond					0.00000	101.92007			0.00	0	0
<b>Total SBK21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK22 On 28/05/2020 Spot Bond					0.00000	104.60488			0.00	0	0
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK23 On 28/05/2022 Spot Bond			10.79000	107.36127	10.79000	107.33062			0.00	0	2,040,000,000
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,040,000,000</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>2,040,000,000</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	103.19929			0.00	0	0
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2021 Spot Bond					0.00000	105.08745			0.00	0	0
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK26 On 25/04/2021 Spot Bond			10.19500	104.83675	10.19500	104.80812			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	100.16598			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	102.36691			0.00	0	0
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			8.80000	106.98869	8.80000	106.96352			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			10.06500	99.73585	10.06500	99.70924			0.00	0	27,900,000
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>27,900,000</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>27,900,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	102.64168			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	102.28713			0.00	0	0
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			8.00500	104.49365	8.00500	104.47137			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			9.49000	104.78490	9.49000	104.75851			0.00	0	100,000,000
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBS29 On 12/06/2019 Spot Bond			8.04500	103.89101	8.04500	103.86863			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			10.19500	93.38424	10.19500	93.35901			0.00	0	3,000,000
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000</b>
SBS30 On 12/06/2019 Spot Bond					0.00000	101.48015			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			10.27500	101.21202	10.27500	101.18432		596,463,750,000.00		58,050,000	117,550,000
<b>Total SBS31 SPOT</b>								<b>596,463,750,000.00</b>		<b>58,050,000</b>	<b>117,550,000</b>
<b>Total For SBS31</b>								<b>596,463,750,000.00</b>		<b>58,050,000</b>	<b>117,550,000</b>
SBS33 On 19/09/2019 Spot Bond					0.00000	101.13454			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			10.02500	101.69691	10.02500	101.66943			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	100.53402			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			8.64000	101.43330	8.64000	101.40999			0.00	0	0
<b>Total SBS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			9.91000	98.75042	9.91000	98.72447			0.00	0	0
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS39 On 29/01/2030 Spot Bond			10.75500	95.94208	10.75500	95.91478			0.00	0	2,050,000,000
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,050,000,000</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	<b>2,050,000,000</b>
SBS4 On 16/11/2021 Spot Bond			8.89000	99.06329	8.89000	99.03988			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	100.66130			0.00	1,000,000,000	1,000,000,000
<b>Total SBS40 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</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 SBS40</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
SBS41 On 12/11/2022 Spot Bond			9.25500	102.27797	9.25500	102.25283				0.00	0	0
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS42 On 12/11/2025 Spot Bond			9.99000	103.10878	9.99000	103.08147				0.00	0	5,500,000
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,500,000</b>
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	<b>5,500,000</b>
SBS43 On 12/11/2027 Spot Bond			10.31000	102.83264	10.31000	102.80456				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	100.06291				0.00	0	700,000,000
<b>Total SBS44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For SBS44</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
SBS45 On 15/02/2021 Spot Bond					0.00000	100.84617				0.00	0	61,500,000
<b>Total SBS45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>61,500,000</b>
<b>Total For SBS45</b>										<b>0.00</b>	<b>0</b>	<b>61,500,000</b>
SBS46 On 15/02/2023 Spot Bond			9.28500	107.15215	9.28500	107.12573				0.00	0	0
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS47 On 15/02/2023 Spot Bond					0.00000	101.43274				0.00	0	0
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS48 On 31/01/2020 Spot Bond					0.00000	100.50010				0.00	0	0
<b>Total SBS48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	101.03231				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			9.65000	102.01156	9.65000	101.98545				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			10.21500	10.21500	10.21500	100.84992				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	101.22056				0.00	5,100,000,000	2,560,000,000
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>5,100,000,000</b>	<b>2,560,000,000</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>5,100,000,000</b>	<b>2,560,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	102.04917			0.00	10,180,000,000	5,090,000,000
<b>Total SBS53 SPOT</b>									<b>0.00</b>	<b>10,180,000,000</b>	<b>5,090,000,000</b>
<b>Total For SBS53</b>									<b>0.00</b>	<b>10,180,000,000</b>	<b>5,090,000,000</b>
SBS54 On 12/06/2020 Spot Bond					0.00000	101.79736			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	102.34861			0.00	0	1,000,000,000
<b>Total SBS55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For SBS55</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
SBS56 On 12/06/2022 Spot Bond			9.25000	9.25000	9.25000	102.70318			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	102.35088			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	103.29769			0.00	0	81,300,000
<b>Total SBS58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>81,300,000</b>
<b>Total For SBS58</b>									<b>0.00</b>	<b>0</b>	<b>81,300,000</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	100.66035			0.00	0	0
<b>Total SBS59 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS59</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	100.47994			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			3.97000	287.93502	3.97000	287.91294			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			4.32500	4.32500	4.32500	204.85108			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	103.57793			0.00	0	76,678,400
<b>Total SBT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>76,678,400</b>
<b>Total For SBT101</b>									<b>0.00</b>	<b>0</b>	<b>76,678,400</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	102.72593			0.00	82,400,000	59,067,100
<b>Total SBT102 SPOT</b>									<b>0.00</b>	<b>82,400,000</b>	<b>59,067,100</b>

Contract Details	Strike	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>82,400,000</b>	<b>59,067,100</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	101.94892				0.00	0	0
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	100.96656				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	100.96671				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	100.85843				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	112.23600	10.00000	112.20700				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	101.21792				0.00	0	0
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA1 On 15/08/2019 Spot Bond					0.00000	99.82105				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	99.81546				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	99.82574				0.00	0	0
<b>Total SLRA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.82044				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	99.81250				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>										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.81009				0.00	0	0
<b>Total SLRB2 SPOT</b>										0.00	0	0
<b>Total For SLRB2</b>										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	99.80957				0.00	0	0
<b>Total SLRB3 SPOT</b>										0.00	0	0
<b>Total For SLRB3</b>										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.80861				0.00	0	0
<b>Total SLRB4 SPOT</b>										0.00	0	0
<b>Total For SLRB4</b>										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	99.79521				0.00	0	0
<b>Total SLRC1 SPOT</b>										0.00	0	0
<b>Total For SLRC1</b>										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.79033				0.00	0	0
<b>Total SLRC2 SPOT</b>										0.00	0	0
<b>Total For SLRC2</b>										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	99.80032				0.00	0	0
<b>Total SLRC3 SPOT</b>										0.00	0	0
<b>Total For SLRC3</b>										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.79573				0.00	0	0
<b>Total SLRC4 SPOT</b>										0.00	0	0
<b>Total For SLRC4</b>										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.51765				0.00	0	0
<b>Total SNT02 SPOT</b>										0.00	0	0
<b>Total For SNT02</b>										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.74000	10.74000	10.74000	104.37802				0.00	0	1,550,000,000
<b>Total SNT03 SPOT</b>										0.00	0	1,550,000,000
<b>Total For SNT03</b>										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.56481				0.00	0	0
<b>Total SNT04 SPOT</b>										0.00	0	0
<b>Total For SNT04</b>										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	102.48052				0.00	0	0
<b>Total SPDA10 SPOT</b>										0.00	0	0
<b>Total For SPDA10</b>										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.99634				0.00	0	0
<b>Total SPDA11 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 SPDA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.86851				0.00	0	341,000,000
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>341,000,000</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>341,000,000</b>
SPDA6 On 21/08/2019 Spot Bond					0.00000	102.19917				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	102.21150				0.00	0	0
<b>Total SPDA7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.88838				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	102.25985				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	101.49453				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	100.78586				0.00	0	0
<b>Total SPG003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00: On 27/09/2023 Spot Bond					0.00000	101.01952				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			8.39500	100.05547	8.39500	100.03287				0.00	0	0
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			9.16500	95.62500	9.16500	95.60146				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			9.16500	95.62500	9.16500	95.60146				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			4.50500	4.50500	4.50500	121.65634				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			10.67500	103.05715	10.67500	103.02787				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			11.59000	71.60321	11.59000	71.58092				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	100.39293				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	100.51532				0.00	0	0
<b>Total SSN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 25/09/2019 Spot Bond					0.00000	101.06851				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	101.72362				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	101.25139				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	101.61456				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	99.72116				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	101.70844				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	102.67152				0.00	0	0
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond					0.00000	100.56725				0.00	0	0
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond			9.89000	100.32160	9.89000	100.29499				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			4.20000	104.88506	4.20000	104.87642				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	98.30560				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	100.17951				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	100.68993				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>
SSN05 On 08/12/2023 Spot Bond			3.99000	3.99000	3.99000	287.66290				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	108.80570				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	100.27314				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			7.64700	101.61153	7.64700	101.59057				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	100.29246				0.00	0	0
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 03/11/2022 Spot Bond					0.00000	100.04421				0.00	0	0
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 19/01/2023 Spot Bond					0.00000	100.44695				0.00	0	0
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06 On 05/10/2022 Spot Bond					0.00000	100.73651				0.00	0	0
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN060</b>										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.23000	4.23000	4.23000	168.44420				0.00	0	0
<b>Total SSN061 SPOT</b>										0.00	0	0
<b>Total For SSN061</b>										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			4.16000	4.16000	4.16000	124.07270				0.00	0	0
<b>Total SSN062 SPOT</b>										0.00	0	0
<b>Total For SSN062</b>										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.54000	4.54000	4.54000	99.82600				0.00	0	0
<b>Total SSN063 SPOT</b>										0.00	0	0
<b>Total For SSN063</b>										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.39000	4.39000	4.39000	88.71820				0.00	0	0
<b>Total SSN064 SPOT</b>										0.00	0	0
<b>Total For SSN064</b>										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.19000	4.19000	4.19000	168.99190				0.00	0	0
<b>Total SSN065 SPOT</b>										0.00	0	0
<b>Total For SSN065</b>										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN066 SPOT</b>										0.00	0	0
<b>Total For SSN066</b>										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.75068				0.00	0	124,000,000
<b>Total SSN068 SPOT</b>										0.00	0	124,000,000
<b>Total For SSN068</b>										0.00	0	124,000,000
SSN06: On 28/05/2023 Spot Bond					0.00000	101.72940				0.00	0	124,000,000
<b>Total SSN069 SPOT</b>										0.00	0	124,000,000
<b>Total For SSN069</b>										0.00	0	124,000,000
SSN07: On 28/02/2022 Spot Bond					0.00000	101.67708				0.00	0	0
<b>Total SSN070 SPOT</b>										0.00	0	0
<b>Total For SSN070</b>										0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	101.85674				0.00	0	0
<b>Total SSN071 SPOT</b>										0.00	0	0
<b>Total For SSN071</b>										0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN072 SPOT</b>										0.00	0	0
<b>Total For SSN072</b>										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.26868				0.00	0	0
<b>Total SSN073 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 SSN073</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	101.24930			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	101.21686			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	100.57538			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	100.15589			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	99.80271			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	101.80272			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	101.44839			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>
SSN08: On 05/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		950,400,000,000,000.00	49,504,000,000	30,000,000,000	
<b>Total SSN083 SPOT</b>								<b>50,400,000,000,000.00</b>	<b>49,504,000,000</b>	<b>30,000,000,000</b>	
<b>Total For SSN083</b>								<b>50,400,000,000,000.00</b>	<b>49,504,000,000</b>	<b>30,000,000,000</b>	
SZ25 On 30/09/2025 Spot Bond			10.14500	95.36501	10.14500	95.33909		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	102.11158			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			8.12500	102.59183	8.12500	102.56963				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	101.91384				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			8.02500	106.14143	8.02500	106.11875				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	101.90960				0.00	0	0
<b>Total T13A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond			8.12500	105.75254	8.12500	105.72965				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	101.71946				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			8.07500	104.78490	8.07500	104.76236				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	101.76638				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	101.84308				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	101.88548				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	105.82022	8.55000	105.79615				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	101.68332				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	101.67059				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	101.09096				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	100.71204				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	102.07136				0.00	0	0
<b>Total TFS139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS141 On 28/10/2019 Spot Bond					0.00000	100.62728				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	100.21761				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	101.53772				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	101.13572				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	100.85270				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	100.66868				0.00	20,000,000	10,000,000
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
TFS14 On 31/10/2021 Spot Bond					0.00000	100.16151				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	99.81952				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	101.54514				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	100.37418				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	100.62590				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	100.68769				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	101.43743				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	101.46745				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	101.84314				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			8.07500	8.07500	8.07500	102.74160				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	101.88575				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			7.98500	102.22736	7.98500	102.20562				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	101.88575				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			8.09500	101.92423	8.09500	101.90226			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	101.98160			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	101.98160			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	101.98160			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	101.98160			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	102.75195			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	102.75195			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	102.15196			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	102.14983			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	102.84355			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	102.83620			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	102.88767			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	102.83079				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	102.13107				0.00	0	0
<b>Total TH13A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond			8.22500	103.76212	8.22500	103.73939				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	102.89833				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			8.11500	104.51554	8.11500	104.49296				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	101.98148				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	101.98361				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	102.02630				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	101.98387				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	101.97509				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	102.13050				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	102.14753				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>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	102.13236				0.00	0	0
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	102.17477				0.00	0	0
<b>Total TH13C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	102.24757				0.00	0	0
<b>Total TH13C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	102.83252				0.00	0	0
<b>Total TH13D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	102.83252				0.00	0	0
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	102.87359				0.00	0	0
<b>Total TH13D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	102.84187				0.00	0	0
<b>Total TH13D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	102.87503				0.00	0	0
<b>Total TH13D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2019 Spot Bond					0.00000	102.29695				0.00	0	0
<b>Total TH14A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond					0.00000	101.91528				0.00	0	0
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond			8.89500	107.82471	8.89500	107.79922				0.00	0	0
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2019 Spot Bond					0.00000	102.23706				0.00	0	0
<b>Total TH14A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	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	103.24584				0.00	0	0
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond			8.94500	103.95268	8.94500	105.36903				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	102.04510				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	102.50406				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	101.95572				0.00	0	0
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	102.15148				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	103.67256				0.00	0	0
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	102.08340				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	102.78933				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	102.74470				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	103.93194				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	101.82156				0.00	0	0
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	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>0</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	101.86427				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	104.52809				0.00	0	0
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2020 Spot Bond					0.00000	101.80879				0.00	0	0
<b>Total TH15A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	102.15243				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	101.91111				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	101.89408				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	102.01116				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	101.98136				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	102.63019				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	102.52388				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	100.91907				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	100.51731				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	102.01821				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	101.29354				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			7.79500	7.79500	7.79500	102.02675				0.00	0	5,000,000
<b>Total TL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For TL20</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
TL20/R On 22/02/2020 Spot Bond			100.00000	48.24247	100.00000	48.15095				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	112.23600	10.00000	112.20700				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	101.49074				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	101.51227				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			9.68000	99.56855	9.68000	99.54255				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			10.19000	99.01848	10.19000	98.99129				0.00	0	0
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL26 On 25/11/2024 Spot Bond					0.00000	101.78926				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	100.33608				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			10.44500	94.99855	10.44500	94.97199				0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
TL29 On 24/04/2025 Spot Bond					0.00000	100.34691			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	100.94734			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	100.96488			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			8.79500	104.34791	8.79500	104.32310		211,187,299,000,000.00	24,012,200,000	31,667,459,200	
<b>Total TN20 SPOT</b>								<b>11,187,299,000,000.00</b>	<b>24,012,200,000</b>	<b>31,667,459,200</b>	
<b>Total For TN20</b>								<b>11,187,299,000,000.00</b>	<b>24,012,200,000</b>	<b>31,667,459,200</b>	
TN20/R On 17/09/2020 Spot Bond			100.00000	31.66034	100.00000	31.58949		0.00	0	0	
<b>Total TN20/R208 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN20/R208</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total TN20U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN20U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN21U On 13/05/2021 Spot Bond			100.00000	21.18301	100.00000	21.13639		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			10.00000	103.14429	10.00000	103.11649		294,000,000,000,000.00	29,400,000,000	16,033,500,000	
<b>Total TN23 SPOT</b>								<b>14,000,000,000,000.00</b>	<b>29,400,000,000</b>	<b>16,033,500,000</b>	
<b>Total For TN23</b>								<b>14,000,000,000,000.00</b>	<b>29,400,000,000</b>	<b>16,033,500,000</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	12.40231	100.00000	12.37456		0.00	0	0	
<b>Total TN23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			10.96000	95.20058	10.96000	95.17298		267,424,000,000,000.00	24,400,000,000	27,404,021,700	
<b>Total TN25 SPOT</b>								<b>17,424,000,000,000.00</b>	<b>24,400,000,000</b>	<b>27,404,021,700</b>	
<b>Total For TN25</b>								<b>17,424,000,000,000.00</b>	<b>24,400,000,000</b>	<b>27,404,021,700</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.72702	100.00000	11.70121		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			11.00500	88.01191	11.00500	87.98630		0.00	0	793,600,000	

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>0.00</b>	<b>0</b>	<b>793,600,000</b>
<b>Total For TN27</b>									<b>0.00</b>	<b>0</b>	<b>793,600,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	8.84394	100.00000	8.82447			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			11.53500	94.23022	11.53500	94.20120		173,025,000,000,000.00	15,000,000,000	14,809,100,000	
<b>Total TN30 SPOT</b>								<b>'3,025,000,000,000.00</b>	<b>15,000,000,000</b>	<b>14,809,100,000</b>	
<b>Total For TN30</b>								<b>'3,025,000,000,000.00</b>	<b>15,000,000,000</b>	<b>14,809,100,000</b>	
TN30/R On 09/10/2030 Spot Bond			8.00000	119.83090	8.00000	119.80509		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			12.10000	90.55711	12.10000	90.52789		212,960,000,000,000.00	17,600,000,000	9,290,000,000	
<b>Total TN40 SPOT</b>								<b>12,960,000,000,000.00</b>	<b>17,600,000,000</b>	<b>9,290,000,000</b>	
<b>Total For TN40</b>								<b>12,960,000,000,000.00</b>	<b>17,600,000,000</b>	<b>9,290,000,000</b>	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.86673	10.75000	100.83772		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	112.23600	10.00000	112.20700		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	100.77075		0.00	0	0	
<b>Total TPDA05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TPDA05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TPDA0 On 30/11/2018 Spot Bond					0.00000	101.63553		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			9.20500	104.72440	9.20500	104.69879		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	101.32870		0.00	0	0	
<b>Total TRA2A2 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TRA2A2</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TRA2A On 14/12/2020 Spot Bond			8.37500	106.31359	8.37500	106.28977		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	101.32870		0.00	0	0	



Contract Details	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			8.17500	8.17500	8.17500	106.72104				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	101.42393				0.00	0	0
<b>Total TRA2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.46054				0.00	0	0
<b>Total TRA2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.61419				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	101.67268				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	102.05228				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	102.05228				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	101.82634				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	102.00048				0.00	0	0
<b>Total TRA3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	102.05175				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			9.70500	102.14008	9.70500	102.04993				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	101.82872				0.00	0	0

Contract Details	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	101.98886				0.00	0	0
<b>Total TRA3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A7 On 14/11/2022 Spot Bond					0.00000	102.03315				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	102.38636				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	102.33757				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	101.31265				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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	101.54622				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	101.35086				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2019 Spot Bond					0.00000	102.36558				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	103.24104				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	100.33891				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 14/11/2018 Spot Bond					0.00000	101.71843				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	101.67550				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.47314				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	100.57358				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	100.53261				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>
TWC28 On 21/01/2019 Spot Bond					0.00000	100.41014				0.00	0	0
<b>Total TWC283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 24/01/2019 Spot Bond					0.00000	100.28710				0.00	0	0
<b>Total TWC284 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC284</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 30/01/2019 Spot Bond					0.00000	100.18436				0.00	0	0
<b>Total TWC285 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC285</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.37300	104.65703	9.37300	104.63055				0.00	0	0
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG26 On 09/03/2026 Spot Bond			11.07500	103.00036	11.07500	102.96969				0.00	0	44,200,000
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>44,200,000</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>44,200,000</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>
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA7U</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>
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB7U</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VCPA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA7U</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>
VCPB7 On 20/01/2027 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 VCPB7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.76901				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	101.27864				0.00	0	0
<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	101.39210				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	101.06893				0.00	0	0
<b>Total VKE08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE09 On 08/07/2020 Spot Bond					0.00000	101.24587				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	100.73566				0.00	0	0
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE11 On 20/04/2023 Spot Bond					0.00000	100.39347				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	100.26419				0.00	0	0
<b>Total VKE12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE13 On 27/08/2021 Spot Bond					0.00000	101.70306				0.00	0	0
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	101.76090				0.00	0	0



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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
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>
VR837L On 18/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR837U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR837U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR838L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR838U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR838U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR839L On 28/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR839U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR839U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VRI712 On 11/12/2018 Spot Bond					0.00000	101.22891				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	101.17433				0.00	0	0
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 02/10/2021 Spot Bond					0.00000	100.83562				0.00	0	400,000,000
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total WHL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	100.85423				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>
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WRS2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP3 On 28/05/2019 Spot Bond			6.69500	105.23785	6.69500	105.21902				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			7.11500	106.73134	7.11500	106.71106				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			8.42000	105.31035	8.42000	105.28675				0.00	0	8,010,000,000
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,010,000,000</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>8,010,000,000</b>
WSP5/f On 28/05/2021 Spot Bond			100.00000	24.38482	100.00000	24.33114				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			6.08000	94.79614	6.08000	94.78046				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>1.46e+017</b>	<b>219,866,786,000</b>	<b>345,304,275,673</b>
<b>Total for SPOT :</b>										<b>1.46e+017</b>	<b>219,866,786,000</b>	<b>345,304,275,673</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>									1.46e+017	219,866,830,287	345,305,129,230
<b>Total Options</b>									0.00	0	105,060
<b>Grand Total:</b>									1.46e+017	219,866,830,287	345,305,234,290