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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/09/2019

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 07/11/2019 Bond Future			10.79235	77.78884	10.76281	77.96261			0.00	0	350
ES33 On 06/02/2020 Bond Future			10.90888	79.18382	10.87827	79.36063			0.00	0	0
ES33 On 07/05/2020 Bond Future			11.02105	76.84697	10.98932	77.02707			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>350</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>350</b>
ES42 On 07/11/2019 Bond Future			11.14232	78.77230	11.11796	78.93554			0.00	0	4,919
ES42 On 06/02/2020 Bond Future			11.25397	80.18477	11.22875	80.35091			0.00	0	0
ES42 On 07/05/2020 Bond Future			11.36608	77.39567	11.33994	77.56490			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,919</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,919</b>
I2025 On 07/11/2019 Bond Future			137.48897	137.48897	137.49038	137.49038			0.00	0	1,451
I2025 On 06/02/2020 Bond Future			138.51399	138.51399	138.51529	138.51529			0.00	0	0
I2025 On 07/05/2020 Bond Future			141.09519	141.09519	141.09657	141.09657			0.00	0	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>1,451</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>1,451</b>
I2029 On 07/11/2019 Bond Future			102.05768	102.05768	102.05819	102.05819			0.00	0	4,260

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	06/02/2020	Bond Future			103.91263	103.91263	103.91305	103.91305			0.00	0	0
I2029	On	07/05/2020	Bond Future			104.73642	104.73642	104.73693	104.73693			0.00	0	0
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,260</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>4,260</b>
I2033	On	07/11/2019	Bond Future			102.73544	102.73544	102.85446	102.85446			0.00	0	6,260
I2033	On	06/02/2020	Bond Future			104.60277	104.60277	104.72378	104.72378			0.00	0	0
I2033	On	07/05/2020	Bond Future			105.35638	105.35638	105.47969	105.47969			0.00	0	0
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,260</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>6,260</b>
I2038	On	07/11/2019	Bond Future			121.14624	121.14624	121.14658	121.14658			10,297,430.40	85	21,859
I2038	On	06/02/2020	Bond Future			121.68984	121.68984	121.69019	121.69019			0.00	0	0
I2038	On	07/05/2020	Bond Future			123.95754	123.95754	123.95789	123.95789			0.00	0	0
<b>Total I2038 Future</b>												<b>10,297,430.40</b>	<b>85</b>	<b>21,859</b>
<b>Total For I2038</b>												<b>10,297,430.40</b>	<b>85</b>	<b>21,859</b>
I2046	On	07/11/2019	Bond Future			111.52350	111.52350	111.62582	111.62582			0.00	0	17,994
I2046	On	06/02/2020	Bond Future			113.55052	113.55052	113.65453	113.65453			0.00	0	0
I2046	On	07/05/2020	Bond Future			113.91825	113.91825	114.02426	114.02426			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,994</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>17,994</b>
I2050	On	07/11/2019	Bond Future			116.28554	116.28554	116.75337	116.75337			15,698,547.90	135	12,882
I2050	On	06/02/2020	Bond Future			116.56358	116.56358	117.03973	117.03973			0.00	0	0
I2050	On	07/05/2020	Bond Future			118.73570	118.73570	119.22088	119.22088			0.00	0	0
<b>Total I2050 Future</b>												<b>15,698,547.90</b>	<b>135</b>	<b>12,882</b>
<b>Total For I2050</b>												<b>15,698,547.90</b>	<b>135</b>	<b>12,882</b>
R186	On	07/11/2019	Bond Future			8.15564	116.57133	8.11993	116.77624		5.65	226,264,951.53	1,941	127,184
R186	On	06/02/2020	Bond Future			8.19943	113.35785	8.16195	113.56627		6.32	0.00	0	0
R186	On	07/05/2020	Bond Future			8.23689	115.44381	8.19745	115.65616		6.06	0.00	0	0
<b>Total R186 Future</b>												<b>226,264,951.53</b>	<b>1,941</b>	<b>127,184</b>
R186	On	07/11/2019	Bond Future	8.20	Put			880.42000	0.88042	962,790	5.62	0.00	0	7,500
R186	On	07/11/2019	Bond Future	8.95	Call			4,724.79000	4.72479	4,530,090	6.33	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			4,776.43000	4.77643	4,581,400	6.34	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			80.29000	0.08029	90,170	6.34	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			1,440.75000	1.44075	1,313,270	5.64	0.00	0	4,955
R186	On	07/11/2019	Bond Future	8.94	Call			4,673.21000	4.67321	4,478,860	6.32	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			85.91000	0.08591	96,470	6.32	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Call			1,339.21000	1.33921	1,216,670	5.62	0.00	0	0
R186	On	07/11/2019	Bond Future	8.25	Put			766.47000	0.76647	840,660	5.65	0.00	0	3,750
R186	On	07/11/2019	Bond Future	8.25	Call			1,510.54000	1.51054	1,379,820	5.65	0.00	0	3,750
R186	On	07/11/2019	Bond Future	8.73	Call			3,609.29000	3.60929	3,424,990	6.08	0.00	0	0

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	07/11/2019	Bond Future	8.73	Put			173.43000	0.17343	194,040	6.08	0.00	0	4,955
R186	On	07/11/2019	Bond Future	8.23	Put			810.68000	0.81068	888,110	5.64	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			83.06000	0.08306	93,270	6.33	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Call			3,218.53000	3.21853	3,072,220	6.60	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			1,030.16000	1.03016	1,092,270	6.60	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			3,257.97000	3.25797	3,110,890	6.61	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			1,045.19000	1.04519	1,108,080	6.59	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			5,089.51000	5.08951	4,915,930	7.16	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			1,015.33000	1.01533	1,076,670	6.61	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			545.47000	0.54547	580,310	7.16	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.50	Call			2,985.48000	2.98548	2,843,970	6.53	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			1,123.45000	1.12345	1,190,360	6.53	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.11	Put			1,986.82000	1.98682	2,090,550	6.22	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			1,697.11000	1.69711	1,592,420	6.22	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.55	Call			3,179.26000	3.17926	3,033,730	6.59	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			2,530.92000	2.53092	2,413,000	6.09	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			1,936.25000	1.93625	1,834,700	5.90	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,571.70000	2.57170	2,682,500	5.90	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,963.93000	1.96393	1,861,540	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,908.39000	1.90839	1,807,690	5.89	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,598.15000	2.59815	2,709,800	5.89	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Put			4,103.08000	4.10308	4,256,240	5.36	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,545.09000	2.54509	2,655,050	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			822.24000	0.82224	763,050	5.36	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			2,087.04000	2.08704	2,181,470	6.09	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call			4,948.24000	4.94824	4,788,860	6.90	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			1,086.88000	1.08688	1,139,850	6.90	0.00	0	6,000
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>45,931</b>
<b>Total For R186</b>												<b>226,264,951.53</b>	<b>1,941</b>	<b>173,115</b>
R197	On	07/11/2019	Bond Future			309.02364	309.02364	309.03041	309.03041			0.00	0	2,507
R197	On	06/02/2020	Bond Future			306.98234	306.98234	306.98898	306.98898			0.00	0	40
R197	On	07/05/2020	Bond Future			312.70298	312.70298	312.70978	312.70978			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,547</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,547</b>
R202	On	07/11/2019	Bond Future			233.80615	233.80615	233.80691	233.80691			0.00	0	9,082
R202	On	06/02/2020	Bond Future			233.98823	233.98823	233.98874	233.98874			0.00	0	0
R202	On	07/05/2020	Bond Future			238.34848	238.34848	238.34899	238.34899			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,082</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>9,082</b>

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	07/11/2019	Bond Future			7.25148	102.98573	7.21451	103.09357		2.44	2,677,628.98	26	53,397
R2023	On	06/02/2020	Bond Future			7.25659	104.83255	7.21619	104.94223		2.68	0.00	0	0
R2023	On	07/05/2020	Bond Future			7.23075	102.82867	7.18638	102.94041		2.67	0.00	0	0
<b>Total R2023 Future</b>												<b>2,677,628.98</b>	<b>26</b>	<b>53,397</b>
R2023	On	07/11/2019	Bond Future	7.98	Put			34.86000	0.03486	40,110	3.29	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			2,266.83000	2.26683	2,164,070	3.30	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			33.85000	0.03385	38,930	3.30	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			2,294.21000	2.29421	2,191,290	3.31	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			32.83000	0.03283	37,750	3.31	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			2,239.44000	2.23944	2,136,850	3.29	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			1,257.61000	1.25761	1,183,290	2.87	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			436.38000	0.43638	471,740	2.87	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			1,277.64000	1.27764	1,202,820	2.88	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			429.52000	0.42952	464,380	2.88	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,297.78000	1.29778	1,222,460	2.89	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			422.77000	0.42277	457,130	2.89	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,221.24000	1.22124	1,291,070	2.44	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			498.43000	0.49843	457,680	2.42	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,248.76000	1.24876	1,319,750	2.42	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			510.02000	0.51002	468,700	2.43	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,234.93000	1.23493	1,305,350	2.43	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			521.76000	0.52176	479,850	2.44	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>2,677,628.98</b>	<b>26</b>	<b>53,397</b>
R2030	On	07/11/2019	Bond Future			8.86917	96.47739	8.82363	96.76840		8.32	0.00	0	72,732
R2030	On	06/02/2020	Bond Future			8.92719	94.19881	8.87992	94.49492		9.20	0.00	0	0
R2030	On	07/05/2020	Bond Future			8.98348	95.93234	8.93438	96.23392		8.99	0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>72,732</b>
R2030	On	07/11/2019	Bond Future	9.47	Put			228.34000	0.22834	260,780	8.95	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Call			5,850.34000	5.85034	5,573,800	9.46	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Put			97.60000	0.09760	112,070	9.46	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.70	Call			5,514.86000	5.51486	5,241,040	9.35	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Put			116.59000	0.11659	133,780	9.35	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Put			2,132.85000	2.13285	2,323,260	7.87	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Call			686.51000	0.68651	585,910	7.87	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.10	Put			652.78000	0.65278	733,840	8.43	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Call			2,400.79000	2.40079	2,190,840	8.43	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.85	Call			6,355.31000	6.35531	6,075,410	9.61	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.85	Put			74.39000	0.07439	85,500	9.61	0.00	0	2,500
R2030	On	07/11/2019	Bond Future	8.57	Put			2,262.73000	2.26273	2,459,940	7.83	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 07/11/2019 Bond Future	8.57	Call			620.16000	0.62016	526,360	7.83	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.12	Put			618.04000	0.61804	695,570	8.45	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.12	Call			2,490.88000	2.49088	2,277,400	8.45	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.20	Call			2,864.25000	2.86425	2,637,670	8.54	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.20	Put			494.28000	0.49428	558,710	8.54	0.00	0	2,750
R2030 On 07/11/2019 Bond Future	8.95	Call			1,772.07000	1.77207	1,591,510	8.27	0.00	0	0
R2030 On 07/11/2019 Bond Future	8.95	Put			967.45000	0.96745	1,077,900	8.27	0.00	0	5,000
R2030 On 07/11/2019 Bond Future	9.35	Call			3,615.73000	3.61573	3,369,190	8.76	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.35	Put			323.13000	0.32313	367,600	8.76	0.00	0	2,500
R2030 On 07/11/2019 Bond Future	9.25	Call			3,106.97000	3.10697	2,873,020	8.60	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.25	Put			428.09000	0.42809	485,150	8.60	0.00	0	5,333
R2030 On 07/11/2019 Bond Future	8.40	Put			3,090.43000	3.09043	3,322,760	7.63	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.49	Call			4,358.04000	4.35804	4,097,770	8.98	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.49	Put			215.32000	0.21532	246,060	8.98	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.47	Call			4,250.26000	4.25026	3,991,690	8.95	0.00	0	0
R2030 On 07/11/2019 Bond Future	8.40	Call			325.83000	0.32583	267,150	7.63	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.30	Call			3,358.70000	3.35870	3,118,140	8.68	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.30	Put			372.28000	0.37228	422,730	8.68	0.00	0	2,750
R2030 On 07/11/2019 Bond Future	9.48	Call			4,304.08000	4.30408	4,044,660	8.97	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.48	Put			221.74000	0.22174	253,330	8.97	0.00	0	0
R2030 On 06/02/2020 Bond Future	8.40	Call			931.70000	0.93170	842,700	8.51	0.00	0	5,820
R2030 On 06/02/2020 Bond Future	9.15	Call			3,214.15000	3.21415	3,024,270	9.36	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.15	Put			1,538.66000	1.53866	1,644,890	9.36	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.16	Call			3,253.82000	3.25382	3,062,760	9.37	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.16	Put			1,517.05000	1.51705	1,622,100	9.37	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.14	Call			3,174.68000	3.17468	2,985,980	9.35	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.14	Put			1,560.53000	1.56053	1,667,940	9.35	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.00	Put			1,895.71000	1.89571	2,020,440	9.20	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.00	Call			2,645.53000	2.64553	2,474,150	9.20	0.00	0	5,820
R2030 On 06/02/2020 Bond Future	8.40	Put			4,008.55000	4.00855	4,215,660	8.51	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.79	Call			2,349.94000	2.34994	2,207,330	8.76	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.79	Put			3,244.14000	3.24414	3,403,110	8.76	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.80	Call			2,380.58000	2.38058	2,236,860	8.77	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.80	Put			3,212.49000	3.21249	3,370,350	8.77	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.78	Call			2,319.82000	2.31982	2,178,320	8.75	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.78	Put			3,276.36000	3.27636	3,436,440	8.75	0.00	0	0
<b>Total R2030 Option</b>									<b>0.00</b>	<b>0</b>	<b>48,973</b>
<b>Total For R2030</b>									<b>0.00</b>	<b>0</b>	<b>121,705</b>
R2032 On 07/11/2019 Bond Future			9.25016	93.66911	9.21506	93.91224		9.75	0.00	0	47,957
R2032 On 06/02/2020 Bond Future			9.31615	95.34881	9.27983	95.59618		10.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future			9.37885	92.94332	9.34123	93.19528		10.51	0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>47,957</b>
R2032	On	07/11/2019	Bond Future	9.72	Put			453.11000	0.45311	492,950	10.51	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,759.40000	3.75940	3,558,020	10.47	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			476.62000	0.47662	518,370	10.47	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,813.55000	3.81355	3,611,210	10.49	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			464.78000	0.46478	505,570	10.49	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,867.81000	3.86781	3,664,520	10.51	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,999.18000	2.99918	2,853,350	10.39	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,184.18000	2.18418	2,285,720	10.39	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,922.13000	2.92213	2,778,340	10.37	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			2,242.08000	2.24208	2,345,660	10.37	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,960.41000	2.96041	2,815,600	10.38	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,212.85000	2.21285	2,315,410	10.38	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,706.38000	3.70638	3,837,450	10.20	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			2,648.73000	2.64873	2,526,940	10.21	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,671.18000	3.67118	3,801,350	10.21	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			2,583.34000	2.58334	2,463,340	10.19	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			3,742.17000	3.74217	3,874,130	10.19	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			2,615.78000	2.61578	2,494,890	10.20	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>47,957</b>
R2035	On	07/11/2019	Bond Future			9.51906	96.63000	9.49428	96.82044		10.64	45,705,990.00	473	94,357
R2035	On	06/02/2020	Bond Future			9.59193	98.36277	9.56631	98.55658		11.17	0.00	0	0
R2035	On	07/05/2020	Bond Future			9.65545	95.66900	9.62898	95.86643		11.53	0.00	0	0
R2035	On	06/08/2020	Bond Future			9.71876	97.44736	9.69141	97.64839		11.76	0.00	0	0
<b>Total R2035 Future</b>												<b>45,705,990.00</b>	<b>473</b>	<b>94,357</b>
R2035	On	07/11/2019	Bond Future	8.92	Put			4,822.92000	4.82292	4,983,570	9.61	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Call			248.65000	0.24865	218,860	9.61	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			1,626.85000	1.62685	1,705,080	10.67	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.52	Call			1,824.50000	1.82450	1,712,290	10.67	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	10.21	Call			5,598.37000	5.59837	5,424,670	12.02	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			707.78000	0.70778	745,370	11.29	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,666.61000	3.66661	3,512,910	11.31	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			691.00000	0.69100	727,740	11.31	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,553.46000	3.55346	3,401,470	11.27	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			315.73000	0.31573	332,470	12.02	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.87	Put			724.93000	0.72493	763,380	11.27	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			3,609.89000	3.60989	3,457,040	11.29	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			2,943.91000	2.94391	2,833,430	11.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/02/2020	Bond Future	9.60	Put			2,689.17000	2.68917	2,772,500	11.00	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			2,984.59000	2.98459	2,873,280	11.01	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,654.43000	2.65443	2,736,930	11.01	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			2,903.50000	2.90350	2,793,850	10.99	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,724.27000	2.72427	2,808,430	10.99	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,103.64000	4.10364	4,201,670	11.27	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,182.82000	4.18282	4,282,240	11.25	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			9,030.26000	9.03026	8,866,260	12.99	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,172.20000	1.17220	1,205,630	12.99	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			3,020.45000	3.02045	2,921,740	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,142.92000	4.14292	4,241,640	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			3,057.12000	3.05712	2,957,720	11.27	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Put			5,818.53000	5.81853	5,943,690	10.80	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			1,823.07000	1.82307	1,750,800	10.80	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			3,170.76000	3.17076	3,251,520	11.53	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			4,068.47000	4.06847	3,951,800	11.53	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.47	Call			2,984.31000	2.98431	2,886,300	11.25	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			5,867.21000	5.86721	5,743,830	13.36	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			4,134.40000	4.13440	4,212,050	13.36	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			5,784.89000	5.78489	5,662,410	13.34	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			4,195.54000	4.19554	4,274,090	13.34	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Put			7,897.39000	7.89739	8,021,980	12.47	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			2,600.68000	2.60068	2,524,240	12.47	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	9.92	Call			5,825.99000	5.82599	5,703,060	13.35	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			4,164.87000	4.16487	4,242,970	13.35	0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>50,261</b>
<b>Total For R2035</b>												<b>45,705,990.00</b>	<b>473</b>	<b>144,618</b>
R2037	On	07/11/2019	Bond Future			9.64626	92.84147	9.62146	93.03320		11.27	0.00	0	60,745
R2037	On	06/02/2020	Bond Future			9.71473	90.24712	9.68914	90.44220		12.40	0.00	0	0
R2037	On	07/05/2020	Bond Future			9.78170	91.90790	9.75528	92.10663		12.24	0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>60,745</b>
R2037	On	07/11/2019	Bond Future	9.96	Call			3,346.78000	3.34678	3,196,930	11.60	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			781.47000	0.78147	823,350	11.60	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			3,401.61000	3.40161	3,250,820	11.61	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			762.20000	0.76220	803,140	11.61	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			3,292.40000	3.29240	3,143,520	11.58	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			801.28000	0.80128	844,130	11.58	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			3,004.14000	3.00414	3,092,690	12.29	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			2,820.34000	2.82034	2,712,980	12.30	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			2,966.67000	2.96667	3,054,390	12.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/02/2020	Bond Future	9.68	Call			2,859.97000	2.85997	2,751,770	12.31	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			2,929.81000	2.92981	3,016,690	12.31	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			2,781.22000	2.78122	2,674,690	12.29	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			3,068.62000	3.06862	2,969,690	12.07	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,327.02000	4.32702	4,426,820	12.07	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			3,104.80000	3.10480	3,005,190	12.08	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,286.32000	4.28632	4,385,440	12.08	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			3,141.21000	3.14121	3,040,910	12.09	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,245.94000	4.24594	4,344,370	12.09	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>60,745</b>
R2040	On	07/11/2019	Bond Future			9.79226	95.59741	9.75216	95.92940		11.71	420,628,604.00	4,400	40,851
R2040	On	06/02/2020	Bond Future			9.86221	92.80190	9.82084	93.13978		12.92	0.00	0	0
R2040	On	07/05/2020	Bond Future			9.93064	94.50970	9.88795	94.85392		12.76	0.00	0	0
<b>Total R2040 Future</b>												<b>420,628,604.00</b>	<b>4,400</b>	<b>40,851</b>
R2040	On	07/11/2019	Bond Future	9.80	Call			2,090.14000	2.09014	1,899,700	11.79	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	9.30	Put			4,345.93000	4.34593	4,606,880	10.85	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			469.38000	0.46938	398,340	10.85	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	10.04	Put			983.57000	0.98357	1,075,080	12.21	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			3,383.07000	3.38307	3,140,800	12.24	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			961.24000	0.96124	1,050,960	12.24	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			3,268.58000	3.26858	3,029,910	12.19	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			1,006.23000	1.00623	1,099,550	12.19	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			1,694.28000	1.69428	1,835,830	11.79	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			3,325.72000	3.32572	3,085,240	12.21	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			2,774.49000	2.77449	2,603,460	12.59	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,357.62000	3.35762	3,524,470	12.59	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			2,815.29000	2.81529	2,642,780	12.60	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,315.76000	3.31576	3,481,130	12.60	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			2,733.02000	2.73302	2,563,490	12.57	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,398.93000	3.39893	3,567,280	12.57	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			7,699.68000	7.69968	7,978,840	11.18	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			573.07000	0.57307	514,350	11.18	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			12,997.58000	12.99758	13,320,680	11.18	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			108.91000	0.10891	94,130	11.18	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			4,530.13000	4.53013	4,706,820	12.47	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			3,361.02000	3.36102	3,192,300	12.48	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			4,487.33000	4.48733	4,662,830	12.48	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			3,281.88000	3.28188	3,115,540	12.45	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			4,573.27000	4.57327	4,751,150	12.45	0.00	0	0



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 07/05/2020 Bond Future	9.74	Call			3,321.34000	3.32134	3,153,810	12.47	0.00	0	0
<b>Total R2040 Option</b>									<b>0.00</b>	<b>0</b>	<b>2,520</b>
<b>Total For R2040</b>									<b>420,628,604.00</b>	<b>4,400</b>	<b>43,371</b>
R2044 On 07/11/2019 Bond Future			9.83568	92.48792	9.80578	92.74003		12.33	0.00	0	38,089
R2044 On 06/02/2020 Bond Future			9.90316	89.76202	9.87235	90.01852		13.62	0.00	0	0
R2044 On 07/05/2020 Bond Future			9.96907	91.41391	9.93731	91.67516		13.46	0.00	0	0
<b>Total R2044 Future</b>									<b>0.00</b>	<b>0</b>	<b>38,089</b>
R2044 On 07/11/2019 Bond Future	9.74	Put			2,205.49000	2.20549	2,328,530	12.31	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.74	Call			1,646.69000	1.64669	1,517,620	12.31	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.52	Call			6,093.86000	6.09386	5,867,110	14.08	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.07	Put			1,076.22000	1.07622	1,144,810	12.94	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.05	Call			3,150.97000	3.15097	2,970,240	12.89	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.52	Put			378.84000	0.37884	404,200	14.08	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.05	Put			1,125.63000	1.12563	1,197,010	12.89	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.19	Put			5,702.38000	5.70238	5,920,820	11.17	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.19	Call			238.16000	0.23816	204,490	11.17	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.06	Call			3,207.33000	3.20733	3,025,200	12.92	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.06	Put			1,100.68000	1.10068	1,170,660	12.92	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.07	Call			3,264.06000	3.26406	3,080,540	12.94	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.09	Put			7,608.39000	7.60839	7,814,060	11.97	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.09	Call			664.20000	0.66420	613,370	11.97	0.00	0	328
R2044 On 06/02/2020 Bond Future	9.74	Put			3,709.13000	3.70913	3,839,320	13.25	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.74	Call			2,593.29000	2.59329	2,466,980	13.25	0.00	0	328
R2044 On 06/02/2020 Bond Future	10.78	Put			966.12000	0.96612	1,007,770	15.10	0.00	0	328
R2044 On 06/02/2020 Bond Future	9.77	Call			2,714.33000	2.71433	2,584,580	13.30	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.77	Put			3,575.23000	3.57523	3,701,980	13.30	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Call			2,754.99000	2.75499	2,624,100	13.31	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Put			3,531.17000	3.53117	3,656,780	13.31	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Call			2,673.98000	2.67398	2,545,370	13.28	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Put			3,619.73000	3.61973	3,747,620	13.28	0.00	0	0
R2044 On 06/02/2020 Bond Future	10.78	Call			8,037.71000	8.03771	7,822,860	15.10	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Call			3,448.39000	3.44839	3,317,340	13.23	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Put			4,592.67000	4.59267	4,722,870	13.23	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Call			3,488.57000	3.48857	3,356,630	13.24	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Put			4,548.70000	4.54870	4,678,010	13.24	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Call			3,408.43000	3.40843	3,278,290	13.22	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Put			4,636.99000	4.63699	4,768,100	13.22	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Put			7,490.04000	7.49004	7,670,870	12.44	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Call			1,601.85000	1.60185	1,521,430	12.44	0.00	0	556
R2044 On 07/05/2020 Bond Future	9.91	Put			4,126.92000	4.12692	4,247,380	13.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future	9.91	Call			3,901.25000	3.90125	3,760,460	13.36	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.02	Call			9,644.85000	9.64485	9,431,700	15.16	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,411.13000	1.41113	1,459,230	15.16	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.33	Put			7,050.98000	7.05098	7,225,210	12.55	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			1,800.53000	1.80053	1,713,510	12.55	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			3,851.70000	3.85170	3,966,140	13.44	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			4,202.57000	4.20257	4,055,760	13.44	0.00	0	100
R2044	On	07/05/2020	Bond Future	11.09	Call			10,017.30000	10.01730	9,800,930	15.16	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,295.71000	1.29571	1,340,590	15.16	0.00	0	100
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,936</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>42,025</b>
R2048	On	07/11/2019	Bond Future			9.82658	91.50911	9.79159	91.81300		12.74	0.00	0	86,284
R2048	On	06/02/2020	Bond Future			9.89550	93.15014	9.85943	93.45938		13.42	0.00	0	100
R2048	On	07/05/2020	Bond Future			9.95607	90.42384	9.91892	90.73883		13.94	0.00	0	0
R2048	On	06/08/2020	Bond Future			10.01632	92.10469	9.97805	92.42552		14.27	0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>86,384</b>
R2048	On	07/11/2019	Bond Future	10.02	Call			3,134.03000	3.13403	2,921,600	13.24	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			1,181.99000	1.18199	1,273,450	13.24	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			3,191.44000	3.19144	2,977,260	13.27	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			1,155.63000	1.15563	1,245,340	13.27	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			3,077.00000	3.07700	2,866,340	13.22	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			1,208.88000	1.20888	1,302,110	13.22	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			2,573.70000	2.57370	2,426,270	13.01	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			3,874.85000	3.87485	4,036,660	13.01	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			2,614.88000	2.61488	2,466,040	13.03	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			3,827.93000	3.82793	3,988,330	13.03	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			2,532.62000	2.53262	2,386,600	12.99	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			3,922.01000	3.92201	4,085,230	12.99	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Call			3,516.32000	3.51632	3,360,170	13.67	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			4,711.54000	4.71154	4,870,380	13.67	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			3,557.85000	3.55785	3,400,600	13.68	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			4,666.10000	4.66610	4,823,840	13.68	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			3,475.33000	3.47533	3,320,270	13.66	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			4,757.65000	4.75765	4,917,580	13.66	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			6,621.57000	6.62157	6,427,970	16.15	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,788.65000	4.78865	4,915,880	16.15	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			6,529.73000	6.52973	6,337,580	16.12	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			4,859.26000	4.85926	4,987,940	16.12	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Put			9,361.46000	9.36146	9,565,830	15.03	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			2,852.49000	2.85249	2,736,030	15.03	0.00	0	20,640

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 06/08/2020 Bond Future	10.19	Call			6,575.60000	6.57560	6,382,720	16.14	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.19	Put			4,823.84000	4.82384	4,951,790	16.14	0.00	0	0
<b>Total R2048 Option</b>									<b>0.00</b>	<b>0</b>	<b>20,640</b>
<b>Total For R2048</b>									<b>0.00</b>	<b>0</b>	<b>107,024</b>
R207 On 07/11/2019 Bond Future			6.60925	102.43786	6.60468	102.43868		0.06	0.00	0	3,884
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>3,884</b>
R207 On 07/11/2019 Bond Future	2.08	Put			809.76000	0.80976	810,580	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.06	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.06	Put			813.37000	0.81337	814,190	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.07	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.07	Put			811.56000	0.81156	812,380	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.08	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
<b>Total R207 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>									<b>0.00</b>	<b>0</b>	<b>3,884</b>
R208 On 07/11/2019 Bond Future			6.54809	101.04609	6.54694	101.04759		0.71	0.00	0	10,069
R208 On 06/02/2020 Bond Future			6.38136	102.85804	6.38001	102.85951		0.70	0.00	0	0
R208 On 07/05/2020 Bond Future			6.06552	101.34711	6.06374	101.34863		0.59	0.00	0	0
<b>Total R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>10,069</b>
R208 On 07/11/2019 Bond Future	6.84	Call			418.21000	0.41821	416,170	0.95	0.00	0	0
R208 On 07/11/2019 Bond Future	6.84	Put			36.66000	0.03666	36,120	0.95	0.00	0	0
R208 On 07/11/2019 Bond Future	6.82	Call			395.67000	0.39567	393,610	0.94	0.00	0	0
R208 On 07/11/2019 Bond Future	6.82	Put			40.09000	0.04009	39,530	0.94	0.00	0	0
R208 On 07/11/2019 Bond Future	6.83	Call			406.96000	0.40696	404,910	0.95	0.00	0	0
R208 On 07/11/2019 Bond Future	6.83	Put			38.39000	0.03839	37,840	0.95	0.00	0	0
R208 On 06/02/2020 Bond Future	6.13	Put			331.48000	0.33148	332,170	0.60	0.00	0	0
R208 On 06/02/2020 Bond Future	6.14	Call			63.84000	0.06384	63,030	0.60	0.00	0	0
R208 On 06/02/2020 Bond Future	6.14	Put			324.04000	0.32404	324,700	0.60	0.00	0	0
R208 On 06/02/2020 Bond Future	6.12	Call			57.33000	0.05733	56,570	0.60	0.00	0	0
R208 On 06/02/2020 Bond Future	6.12	Put			339.26000	0.33926	339,970	0.60	0.00	0	0
R208 On 06/02/2020 Bond Future	6.13	Call			60.42000	0.06042	59,640	0.60	0.00	0	0
R208 On 07/05/2020 Bond Future	4.81	Call			0.53000	0.00053	0,520	0.49	0.00	0	0
R208 On 07/05/2020 Bond Future	4.81	Put			1,081.25000	1.08125	1,082,760	0.49	0.00	0	0
R208 On 07/05/2020 Bond Future	4.82	Call			0.57000	0.00057	0,550	0.49	0.00	0	0
R208 On 07/05/2020 Bond Future	4.82	Put			1,072.60000	1.07260	1,074,100	0.49	0.00	0	0
R208 On 07/05/2020 Bond Future	4.80	Call			0.50000	0.00050	0,480	0.49	0.00	0	0
R208 On 07/05/2020 Bond Future	4.80	Put			1,089.92000	1.08992	1,091,420	0.49	0.00	0	0
<b>Total R208 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>									<b>0.00</b>	<b>0</b>	<b>10,069</b>
R209 On 07/11/2019 Bond Future			9.51753	73.87399	9.48761	74.07086		12.04	0.00	0	89,289

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	06/02/2020	Bond Future			9.57938	75.19871	9.54857	75.39906		12.80	0.00	0	0
R209	On	07/05/2020	Bond Future			9.63824	73.43095	9.60650	73.63498		13.16	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>89,289</b>
R209	On	07/11/2019	Bond Future	9.81	Call			2,794.93000	2.79493	2,645,270	12.58	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			713.23000	0.71323	760,440	12.58	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			2,841.64000	2.84164	2,690,990	12.61	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			696.75000	0.69675	742,970	12.61	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			2,748.49000	2.74849	2,599,830	12.56	0.00	0	0
R209	On	07/11/2019	Bond Future	8.92	Call			237.14000	0.23714	205,450	11.02	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.33	Put			2,053.00000	2.05300	2,162,840	11.79	0.00	0	0
R209	On	07/11/2019	Bond Future	9.33	Call			1,003.18000	1.00318	916,150	11.79	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.80	Put			730.06000	0.73006	778,270	12.56	0.00	0	0
R209	On	07/11/2019	Bond Future	9.77	Call			2,611.01000	2.61101	2,465,480	12.49	0.00	0	0
R209	On	07/11/2019	Bond Future	9.77	Put			782.90000	0.78290	834,240	12.49	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.50	Put			1,448.37000	1.44837	1,533,530	12.04	0.00	0	0
R209	On	07/11/2019	Bond Future	9.50	Call			1,529.99000	1.52999	1,418,280	12.04	0.00	0	5,000
R209	On	07/11/2019	Bond Future	8.92	Put			4,121.16000	4.12116	4,286,340	11.02	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			2,358.05000	2.35805	2,251,760	12.80	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,675.49000	2.67549	2,769,550	12.80	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			2,391.29000	2.39129	2,284,140	12.81	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,643.21000	2.64321	2,736,410	12.81	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			2,424.95000	2.42495	2,316,960	12.83	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,611.44000	2.61144	2,703,800	12.83	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			2,609.80000	2.60980	2,509,090	12.74	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,627.92000	3.62792	3,731,240	12.74	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Call			2,641.81000	2.64181	2,540,380	12.76	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			3,594.27000	3.59427	3,696,870	12.76	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			2,673.76000	2.67376	2,571,620	12.77	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,560.64000	3.56064	3,662,530	12.77	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>29,000</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>118,289</b>
R210	On	07/11/2019	Bond Future			189.73623	189.73623	189.73778	189.73778			0.00	0	2,132
R210	On	06/02/2020	Bond Future			193.18481	193.18481	193.18620	193.18620			0.00	0	0
R210	On	07/05/2020	Bond Future			194.13459	194.13459	194.13609	194.13609			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,132</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>2,132</b>
R212	On	07/11/2019	Bond Future			162.61658	162.61658	162.62058	162.62058			0.00	0	6,684
R212	On	06/02/2020	Bond Future			163.32640	163.32640	163.33032	163.33032			0.00	0	0
R212	On	07/05/2020	Bond Future			166.36999	166.36999	166.37403	166.37403			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,684</b>

Contract Details	Strike	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>6,684</b>
R213 On 07/11/2019 Bond Future			9.07888	86.89205	9.04374	87.11338		9.32	0.00	0	18,654
R213 On 06/02/2020 Bond Future			9.14391	88.45031	9.10751	88.67555		9.95	0.00	0	0
R213 On 07/05/2020 Bond Future			9.19912	86.52557	9.16143	86.75501		10.14	0.00	0	0
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	<b>18,654</b>
R213 On 07/11/2019 Bond Future	9.60	Call			3,765.44000	3.76544	3,575,760	10.28	0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Put			349.30000	0.34930	380,950	10.28	0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Call			3,664.27000	3.66427	3,476,160	10.24	0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Put			367.78000	0.36778	401,000	10.24	0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Call			3,714.78000	3.71478	3,525,870	10.26	0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Put			358.43000	0.35843	390,850	10.26	0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Put			1,820.68000	1.82068	1,909,260	9.97	0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Call			2,856.91000	2.85691	2,719,320	9.99	0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Put			1,796.46000	1.79646	1,884,110	9.99	0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Call			2,783.80000	2.78380	2,648,070	9.96	0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Put			1,845.41000	1.84541	1,934,920	9.96	0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Call			2,820.13000	2.82013	2,683,470	9.97	0.00	0	0
R213 On 07/05/2020 Bond Future	9.00	Put			3,332.06000	3.33206	3,451,840	9.83	0.00	0	0
R213 On 07/05/2020 Bond Future	9.01	Call			2,370.06000	2.37006	2,259,580	9.84	0.00	0	0
R213 On 07/05/2020 Bond Future	9.01	Put			3,300.16000	3.30016	3,419,120	9.84	0.00	0	0
R213 On 07/05/2020 Bond Future	9.02	Call			2,400.54000	2.40054	2,289,220	9.86	0.00	0	0
R213 On 07/05/2020 Bond Future	9.02	Put			3,268.81000	3.26881	3,386,930	9.86	0.00	0	0
R213 On 07/05/2020 Bond Future	9.00	Call			2,340.07000	2.34007	2,230,410	9.83	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>18,654</b>
R214 On 07/11/2019 Bond Future			9.78099	72.13623	9.74602	72.37460		13.14	0.00	0	15,541
R214 On 06/02/2020 Bond Future			9.84897	73.42984	9.81295	73.67245		13.89	0.00	0	0
R214 On 07/05/2020 Bond Future			9.90866	71.48243	9.87159	71.72958		14.36	0.00	0	0
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	<b>15,541</b>
R214 On 07/11/2019 Bond Future	10.01	Call			2,660.96000	2.66096	2,489,960	13.62	0.00	0	0
R214 On 07/11/2019 Bond Future	10.01	Put			892.37000	0.89237	959,740	13.62	0.00	0	0
R214 On 07/11/2019 Bond Future	10.02	Call			2,707.09000	2.70709	2,534,810	13.64	0.00	0	0
R214 On 07/11/2019 Bond Future	10.02	Put			872.88000	0.87288	938,970	13.64	0.00	0	0
R214 On 07/11/2019 Bond Future	10.00	Call			2,615.11000	2.61511	2,445,410	13.59	0.00	0	0
R214 On 07/11/2019 Bond Future	10.00	Put			912.23000	0.91223	980,900	13.59	0.00	0	0
R214 On 06/02/2020 Bond Future	9.71	Call			2,254.09000	2.25409	2,132,540	13.46	0.00	0	0
R214 On 06/02/2020 Bond Future	9.71	Put			2,954.83000	2.95483	3,075,890	13.46	0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Call			2,287.62000	2.28762	2,165,020	13.48	0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Put			2,919.82000	2.91982	3,039,830	13.48	0.00	0	0
R214 On 06/02/2020 Bond Future	9.73	Call			2,321.59000	2.32159	2,197,930	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	06/02/2020	Bond Future	9.73	Put			2,885.35000	2.88535	3,004,300	13.50	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Call			2,951.92000	2.95192	2,826,380	14.04	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,704.21000	3.70421	3,825,820	14.04	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			2,985.05000	2.98505	2,858,680	14.06	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,669.41000	3.66941	3,790,190	14.06	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			2,918.97000	2.91897	2,794,250	14.03	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			3,739.29000	3.73929	3,861,720	14.03	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>15,541</b>
<b>Total for Bond</b>												<b>721,273,152.81</b>	<b>7,060</b>	<b>1,050,814</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
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R2032</b>										<b>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>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R209/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 07/11/2019 GOVI			691.37100	691.37100	693.05200	693.05200			6,913,710.00	1	1,199
GOVI On 06/02/2020 GOVI			703.76900	703.76900	705.48000	705.48000			0.00	0	0
GOVI On 07/05/2020 GOVI			716.71900	716.71900	718.46100	718.46100			0.00	0	0
<b>Total GOVI Future</b>									<b>6,913,710.00</b>	<b>1</b>	<b>1,199</b>
GOVI On 07/11/2019 GOVI	672.91	Call			201,420.00000	20.14200	184,610,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.91	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.92	Call			201,320.00000	20.13200	184,510,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.92	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Call			201,520.00000	20.15200	184,710,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	06/02/2020	GOVI	703.14	Call			23,400.00000	2.34000	6,290,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.14	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.15	Call			23,300.00000	2.33000	6,190,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.15	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.13	Call			23,500.00000	2.35000	6,390,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.13	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.99	Put			15,290.00000	1.52900	32,710,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	720.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	720.00	Put			15,390.00000	1.53900	32,810,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.98	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.98	Put			15,190.00000	1.51900	32,610,000		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>6,913,710.00</b>	<b>1</b>	<b>1,199</b>
<b>Total for GOVI</b>												<b>6,913,710.00</b>	<b>1</b>	<b>1,199</b>
AL37	On	07/11/2019	Index Future			668.48100	668.48100	669.25000	669.25000			0.00	0	0
AL37	On	06/02/2020	Index Future			680.46900	680.46900	681.25100	681.25100			0.00	0	0
AL37	On	07/05/2020	Index Future			692.99000	692.99000	693.78600	693.78600			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	07/11/2019	Index Future			779.98700	779.98700	781.75100	781.75100			0.00	0	120
AL7T	On	06/02/2020	Index Future			793.97400	793.97400	795.76900	795.76900			0.00	0	0
AL7T	On	07/05/2020	Index Future			808.58300	808.58300	810.41200	810.41200			0.00	0	0
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	<b>120</b>
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	<b>120</b>
ALBI	On	07/11/2019	Index Future			698.30500	698.30500	699.93900	699.93900			20,949,150.00	3	220
ALBI	On	06/02/2020	Index Future			710.82800	710.82800	712.49000	712.49000			0.00	0	0
ALBI	On	07/05/2020	Index Future			723.90700	723.90700	725.60100	725.60100			0.00	0	0
<b>Total ALBI Future</b>												<b>20,949,150.00</b>	<b>3</b>	<b>220</b>
<b>Total For ALBI</b>												<b>20,949,150.00</b>	<b>3</b>	<b>220</b>
IGOV	On	07/11/2019	Index Future			262.69700	262.69700	262.85100	262.85100			0.00	0	1,017
IGOV	On	06/02/2020	Index Future			267.47200	267.47200	267.62800	267.62800			0.00	0	0
IGOV	On	07/05/2020	Index Future			272.45600	272.45600	272.61500	272.61500			0.00	0	0
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>1,017</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>1,017</b>
<b>Total for Index</b>												<b>20,949,150.00</b>	<b>3</b>	<b>1,357</b>
JIBAR F	On	18/09/2019	Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F	On	18/12/2019	Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
<b>Total Jibar 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 JIBAR FUTURE</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>
5Y STN On 21/12/2021 Interest Rate Swap			94.94000	94.94000	94.93000	94.93000				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>749,136,012.81</b>	<b>7,064</b>	<b>1,053,421</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.79705				0.00	5,274,046,500	1,758,015,500
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>5,274,046,500</b>	<b>1,758,015,500</b>
<b>Total For AA06</b>										<b>0.00</b>	<b>5,274,046,500</b>	<b>1,758,015,500</b>
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AA06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			8.10500	105.85750	8.10500	105.83452				0.00	0	1,353,649,200
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,353,649,200</b>
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	<b>1,353,649,200</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	109.27100	10.00000	109.24200				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>
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	103.27060	10.84000	103.24057				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	100.17784	11.37000	100.14740				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.22090	11.81000	100.18932				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	39.41492	100.00000	39.32817				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	30.55585	100.00000	30.48860				0.00	0	0
<b>Total AB026U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB029U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB029U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB030U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB030U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB031U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB031U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB032U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB032U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB033L On 29/11/2023 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 AB033U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB033U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB034U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB034U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	109.71000	10.00000	109.68100				0.00	0	0
<b>Total ABC1234/R2022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABC1234/R2022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3 On 07/12/2023 Spot Bond			4.76000	4.76000	4.76000	283.76930				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	100.45386				0.00	47,085,117,600	11,971,279,400
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>47,085,117,600</b>	<b>11,971,279,400</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>47,085,117,600</b>	<b>11,971,279,400</b>
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.91561				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	100.95452				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 14/05/2020 Spot Bond					0.00000	100.99939				0.00	0	0
<b>Total ABFN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.93927				0.00	0	0
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN15 On 11/11/2020 Spot Bond					0.00000	101.24803				0.00	0	0
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN16 On 11/11/2022 Spot Bond					0.00000	102.05771				0.00	22,728,982,400	5,682,245,600
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>22,728,982,400</b>	<b>5,682,245,600</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>22,728,982,400</b>	<b>5,682,245,600</b>
ABFN17 On 26/09/2023 Spot Bond					0.00000	103.65969				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ABFN21 On 30/05/2020 Spot Bond					0.00000	100.52016				0.00	0	0
<b>Total ABFN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.30442				0.00	1,512,272,000	1,778,068,000
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>1,512,272,000</b>	<b>1,778,068,000</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>1,512,272,000</b>	<b>1,778,068,000</b>
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.38956				0.00	400,000,000	200,000,000
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.70064				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>
ABFN22 On 17/10/2020 Spot Bond					0.00000	101.40688				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>
ABFN21 On 17/10/2024 Spot Bond					0.00000	101.30240				0.00	5,671,017,600	1,417,754,400
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>5,671,017,600</b>	<b>1,417,754,400</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>5,671,017,600</b>	<b>1,417,754,400</b>
ABFN21 On 17/10/2029 Spot Bond					0.00000	103.35332				0.00	0	0
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN21 On 29/08/2021 Spot Bond					0.00000	100.24062				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>
ABFN21 On 29/08/2023 Spot Bond					0.00000	100.41716				0.00	17,013,052,800	4,253,263,200
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>17,013,052,800</b>	<b>4,253,263,200</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>17,013,052,800</b>	<b>4,253,263,200</b>
ABFN21 On 29/08/2025 Spot Bond					0.00000	100.72210				0.00	41,096,608,000	10,274,152,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>41,096,608,000</b>	<b>10,274,152,000</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>41,096,608,000</b>	<b>10,274,152,000</b>
ABFN31 On 29/08/2028 Spot Bond					0.00000	100.56835				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>
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.55125				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.74486				0.00	0	0
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.88748				0.00	9,572,846,800	2,393,211,700
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>9,572,846,800</b>	<b>2,393,211,700</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>9,572,846,800</b>	<b>2,393,211,700</b>
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.93128				0.00	0	0
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.75037				0.00	14,328,982,400	3,582,245,600
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>14,328,982,400</b>	<b>3,582,245,600</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>14,328,982,400</b>	<b>3,582,245,600</b>
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.95836				0.00	8,657,964,400	2,164,491,100
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>8,657,964,400</b>	<b>2,164,491,100</b>
<b>Total For ABFN36</b>										<b>0.00</b>	<b>8,657,964,400</b>	<b>2,164,491,100</b>
ABFN3: On 07/02/2029 Spot Bond					0.00000	100.78052				0.00	0	0
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 23/04/2022 Spot Bond					0.00000	101.06275				0.00	0	0
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK10 On 14/02/2020 Spot Bond					0.00000	101.21796				0.00	5,625,649,600	1,406,412,400
<b>Total ABK10 SPOT</b>										<b>0.00</b>	<b>5,625,649,600</b>	<b>1,406,412,400</b>
<b>Total For ABK10</b>										<b>0.00</b>	<b>5,625,649,600</b>	<b>1,406,412,400</b>
ABK12 On 20/05/2022 Spot Bond					0.00000	100.59777				0.00	7,561,200	3,780,600
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>7,561,200</b>	<b>3,780,600</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>7,561,200</b>	<b>3,780,600</b>
ABK6 On 05/06/2020 Spot Bond					0.00000	100.09620				0.00	1,451,237,600	330,809,400
<b>Total ABK6 SPOT</b>										<b>0.00</b>	<b>1,451,237,600</b>	<b>330,809,400</b>
<b>Total For ABK6</b>										<b>0.00</b>	<b>1,451,237,600</b>	<b>330,809,400</b>
ABK8 On 03/06/2021 Spot Bond					0.00000	99.58515				0.00	2,120,960,400	530,240,100
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>2,120,960,400</b>	<b>530,240,100</b>
<b>Total For ABK8</b>										<b>0.00</b>	<b>2,120,960,400</b>	<b>530,240,100</b>
ABK9 On 18/11/2019 Spot Bond					0.00000	100.51093				0.00	6,186,696,000	1,546,674,000

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 ABK9 SPOT</b>										<b>0.00</b>	<b>6,186,696,000</b>	<b>1,546,674,000</b>
<b>Total For ABK9</b>										<b>0.00</b>	<b>6,186,696,000</b>	<b>1,546,674,000</b>
ABKI02 On 05/06/2020 Spot Bond			6.22000	6.22000	6.22000	150.03472				0.00	0	0
<b>Total ABKI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			100.00000	69.20172	100.00000	69.04036				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			6.52000	6.52000	6.52000	133.10701				0.00	0	4,000,000,000
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	26.59483	100.00000	26.53281				0.00	0	0
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			8.01000	8.01000	8.01000	124.54199				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	9.74547	100.00000	9.72287				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	95.25552				0.00	0	0
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			4.07000	204.79708	4.07000	204.75019				0.00	0	0
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			4.21000	4.21000	4.21000	129.47529				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			4.38000	4.38000	4.38000	175.70327				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			4.11500	4.11500	4.11500	216.19239				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			8.82000	8.82000	8.82000	97.04502				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.49500	9.49500	9.49500	107.46298				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			7.48000	7.48000	7.48000	101.92670				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			10.04000	10.04000	10.04000	104.60002				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>
ABS11 On 09/04/2021 Spot Bond			7.50500	106.77348	7.50500	106.75199				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			7.65500	104.01359	7.65500	103.99236				0.00	0	250,488,800
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,488,800</b>
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	<b>250,488,800</b>
ABS12/R207 On 14/05/2020 Spot Bond			9.20000	103.00907	9.20000	102.98389				0.00	0	0
<b>Total ABS12/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 14/05/2022 Spot Bond			8.18500	106.62398	8.18500	106.60074				0.00	0	377,380,700
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>377,380,700</b>
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	<b>377,380,700</b>
ABS14 On 11/11/2020 Spot Bond			7.31500	105.24948	7.31500	105.22893				0.00	0	0
<b>Total ABS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS15 On 11/11/2022 Spot Bond			8.14000	107.67487	8.14000	107.65152				0.00	0	0
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			8.78000	110.98884	8.78000	110.96293				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			8.84000	113.78827	8.84000	113.76153				0.00	0	1,500,000,000
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
ABS18 On 26/09/2023 Spot Bond			8.18000	110.10302	8.18000	110.07903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			7.55000	102.69383	7.55000	102.67304		62,578,831,850,000.00	8,288,587,000	9,288,587,000	
<b>Total ABS6 SPOT</b>								<b>2,578,831,850,000.00</b>	<b>8,288,587,000</b>	<b>9,288,587,000</b>	
<b>Total For ABS6</b>								<b>2,578,831,850,000.00</b>	<b>8,288,587,000</b>	<b>9,288,587,000</b>	
ABS7 On 11/09/2026 Spot Bond			8.69000	100.54472	8.69000	100.52148		1,285,377,874,000.00	147,914,600	3,707,914,600	
<b>Total ABS7 SPOT</b>								<b>1,285,377,874,000.00</b>	<b>147,914,600</b>	<b>3,707,914,600</b>	
<b>Total For ABS7</b>								<b>1,285,377,874,000.00</b>	<b>147,914,600</b>	<b>3,707,914,600</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.09235	100.00000	9.07233		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>	
ABSI2 On 07/12/2023 Spot Bond			3.61000	3.61000	3.61000	296.19377		0.00	0	0	
<b>Total ABSI2 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABSI2</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABSI4 On 31/01/2022 Spot Bond			3.22000	158.82165	3.22000	158.78899		0.00	0	0	
<b>Total ABSI4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABSI4</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total ABT01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABT01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
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>	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total ABT03U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABT03U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			10.94000	10.94000	10.94000	101.74283		0.00	0	0	
<b>Total ABX01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABX01</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>	
ACL08L On 25/11/2020 Spot Bond			10.00000	109.71000	10.00000	109.68100		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>	
ACL09L On 20/12/2025 Spot Bond					0.00000	102.16041		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09€ On 20/12/2025 Spot Bond					0.00000	102.11619				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>
ACL10€ On 20/12/2019 Spot Bond			7.80500	7.80500	7.80500	102.80045				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	245.77831				0.00	0	0
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12€ On 20/09/2021 Spot Bond					0.00000	245.88302				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12€ On 20/09/2021 Spot Bond					0.00000	102.06113				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>
ACL14€ On 25/11/2020 Spot Bond			10.00000	109.71000	10.00000	109.68100				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14€ On 20/12/2021 Spot Bond					0.00000	102.06779				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>
ACL18€ On 20/09/2022 Spot Bond					0.00000	102.05006				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	102.48880				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>
ACL18€ On 20/09/2020 Spot Bond					0.00000	102.10528				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>
ACL19€ On 20/09/2022 Spot Bond					0.00000	102.11201				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>
ACL19€ On 20/09/2022 Spot Bond					0.00000	102.11201				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.14964				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	102.14964				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	165.21981				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	167.05842				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond					0.00000	99.25882				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>
ACL217 On 20/12/2023 Spot Bond					0.00000	102.04124				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond					0.00000	100.69888				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond					0.00000	101.11073				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	102.03237				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	101.99918				0.00	0	0
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI01 On 11/09/2021 Spot Bond					0.00000	100.60313				0.00	0	0
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI02 On 11/09/2023 Spot Bond					0.00000	101.83341				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI03 On 21/11/2022 Spot Bond					0.00000	100.44096				0.00	0	0
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI04 On 21/11/2023 Spot Bond					0.00000	100.44351				0.00	0	0
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGL01 On 29/11/2023 Spot Bond					0.00000	100.28041				0.00	0	0
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGL02 On 11/04/2024 Spot Bond					0.00000	103.45135				0.00	9,811,335,200	2,438,643,100
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>9,811,335,200</b>	<b>2,438,643,100</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>9,811,335,200</b>	<b>2,438,643,100</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	104.44688				0.00	0	2,500,000,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	101.15904				0.00	0	0
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.27701				0.00	22,402,721,600	5,600,680,400
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>22,402,721,600</b>	<b>5,600,680,400</b>
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>22,402,721,600</b>	<b>5,600,680,400</b>
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.99905				0.00	2,245,722,800	561,430,700
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>2,245,722,800</b>	<b>561,430,700</b>
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>2,245,722,800</b>	<b>561,430,700</b>
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.13069				0.00	2,347,801,600	586,950,400
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>2,347,801,600</b>	<b>586,950,400</b>
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>2,347,801,600</b>	<b>586,950,400</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.25549				0.00	6,200,312,800	1,550,078,200
<b>Total AHF3A5 SPOT</b>										<b>0.00</b>	<b>6,200,312,800</b>	<b>1,550,078,200</b>
<b>Total For AHF3A5</b>										<b>0.00</b>	<b>6,200,312,800</b>	<b>1,550,078,200</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.24830				0.00	0	0
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.32738				0.00	680,522,000	170,130,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>680,522,000</b>	<b>170,130,500</b>
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>680,522,000</b>	<b>170,130,500</b>
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.40640				0.00	0	0
<b>Total AHF3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.66470				0.00	680,522,000	170,130,500
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>680,522,000</b>	<b>170,130,500</b>
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>680,522,000</b>	<b>170,130,500</b>
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.74352				0.00	0	0
<b>Total AHF3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.97782				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	100.45071				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			9.01000	103.30287	9.01000	103.27813				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	100.46603				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	100.48645				0.00	0	0
<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	100.62886				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>
AHL1A: On 15/04/2023 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>
AHL1B: On 15/12/2051 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 AHL1BU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1BU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AHY2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHY2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIG2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIG2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			8.84000	112.89023	8.84000	112.86355		188,829,472,000.00		21,360,800	205,340,200
<b>Total AIR02 SPOT</b>								<b>188,829,472,000.00</b>		<b>21,360,800</b>	<b>205,340,200</b>
<b>Total For AIR02</b>								<b>188,829,472,000.00</b>		<b>21,360,800</b>	<b>205,340,200</b>
AIR04 On 29/05/2024 Spot Bond			8.51000	105.41711	8.51000	105.39324		0.00		0	29,153,600
<b>Total AIR04 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>29,153,600</b>
<b>Total For AIR04</b>								<b>0.00</b>		<b>0</b>	<b>29,153,600</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			10.50000	99.62293	10.50000	99.59523		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			4.48000	179.05467	4.48000	179.01169		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
<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	101.97822		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	101.24374		0.00		0	0
<b>Total APF04 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For APF04</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
APF05 On 24/08/2020 Spot Bond					0.00000	100.33696		0.00		0	0
<b>Total APF05 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For APF05</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
APF06 On 24/08/2022 Spot Bond					0.00000	100.91690		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF07 On 25/06/2023 Spot Bond					0.00000	101.91740				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	101.12805				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	101.15748				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>
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS167U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS167U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS168U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS334U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS334U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS343U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS343U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS345U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS345U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS347U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS347U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS349U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS349U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS350U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS350U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS367L On 06/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS367U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS367U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02L On 07/12/2033 Spot Bond			4.36500	234.30596	4.36500	234.25045				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03L On 10/11/2019 Spot Bond					0.00000	100.67378				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>
ASN03L On 07/12/2033 Spot Bond			4.38000	210.09912	4.38000	210.04924				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 ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 22/04/2020 Spot Bond					0.00000	101.23042				0.00	0	0
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 28/04/2020 Spot Bond					0.00000	101.04369				0.00	0	0
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 30/04/2020 Spot Bond					0.00000	100.99995				0.00	0	0
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 07/02/2020 Spot Bond					0.00000	100.79053				0.00	0	0
<b>Total ASN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07 On 20/06/2020 Spot Bond					0.00000	102.30647				0.00	0	0
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 20/09/2020 Spot Bond					0.00000	101.97256				0.00	0	0
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 20/06/2020 Spot Bond					0.00000	102.80595				0.00	0	6,200,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,200,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>0</b>	<b>6,200,000</b>
ASN08 On 03/09/2020 Spot Bond					0.00000	100.15976				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	130.36479				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN091 On 21/10/2020 Spot Bond					0.00000	101.20390				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN092 On 10/11/2020 Spot Bond					0.00000	100.68751				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN096 On 20/12/2020 Spot Bond					0.00000	90.37522				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	100.17002				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111 On 07/03/2021 Spot Bond					0.00000	100.00014				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>
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN115 On 20/12/2020 Spot Bond					0.00000	102.59172				0.00	0	0
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN121 On 20/12/2020 Spot Bond					0.00000	102.56962				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 31/01/2022 Spot Bond			3.95000	156.20007	3.95000	156.16490				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 20/06/2020 Spot Bond					0.00000	103.14755				0.00	0	0

Contract Details	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	86.28022				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	100.86229				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	100.87816				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			3.99500	156.04022	3.99500	156.00490				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	53.75084				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	100.17382				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			4.97000	168.27077	4.97000	168.22819				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	100.80202				0.00	0	0

Contract Details	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	100.51471				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	102.86908				0.00	0	0
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17 On 02/12/2019 Spot Bond					0.00000	100.16260				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>
ASN18 On 20/06/2022 Spot Bond					0.00000	102.26473				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>
ASN19 On 12/06/2020 Spot Bond					0.00000	99.93412				0.00	0	5,400,000,000
<b>Total ASN190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,400,000,000</b>
<b>Total For ASN190</b>										<b>0.00</b>	<b>0</b>	<b>5,400,000,000</b>
ASN19 On 30/06/2022 Spot Bond					0.00000	101.79647				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			4.69500	101.61576	4.69500	101.59087				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN195 On 20/06/2022 Spot Bond					0.00000	101.92842				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>
ASN200 On 20/06/2022 Spot Bond					0.00000	101.94657				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>
ASN203 On 20/06/2022 Spot Bond					0.00000	102.07226				0.00	0	2,500,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000</b>
ASN204 On 24/08/2021 Spot Bond					0.00000	100.39568				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	100.43091				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>
ASN210 On 28/08/2020 Spot Bond					0.00000	100.27714				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 29/08/2022 Spot Bond					0.00000	100.26720				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 09/03/2020 Spot Bond					0.00000	100.09679				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>
ASN243 On 29/05/2021 Spot Bond					0.00000	100.25241				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 20/06/2023 Spot Bond					0.00000	102.26030				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 20/06/2023 Spot Bond					0.00000	101.93949				0.00	0	0
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN274 On 15/08/2023 Spot Bond					0.00000	100.60853				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN278 On 20/08/2048 Spot Bond					0.00000	100.49670				0.00	0	0
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN279 On 21/08/2023 Spot Bond					0.00000	100.46501				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>
ASN280 On 13/09/2025 Spot Bond					0.00000	99.90542				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 26/09/2023 Spot Bond					0.00000	101.90076				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 20/12/2023 Spot Bond					0.00000	102.02796				0.00	520,000,000	260,000,000
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
<b>Total For ASN300</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
ASN300 On 20/12/2023 Spot Bond					0.00000	102.39293				0.00	0	0
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN310 On 17/01/2020 Spot Bond					0.00000	103.72536				0.00	0	0
<b>Total ASN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN314 On 20/01/2021 Spot Bond					0.00000	102.22763				0.00	0	0
<b>Total ASN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN315 On 30/04/2020 Spot Bond					0.00000	101.00993				0.00	0	14,200,000,000
<b>Total ASN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
<b>Total For ASN316</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
ASN316 On 30/03/2020 Spot Bond					0.00000	101.64356				0.00	20,000,000	10,000,000
<b>Total ASN317 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For ASN317</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
ASN317 On 31/03/2029 Spot Bond			4.36000	4.36000	4.36000	94.21666				0.00	0	0
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN318 On 28/02/2033 Spot Bond			4.52500	4.52500	4.52500	90.52280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN32: On 20/06/2024 Spot Bond					0.00000	101.95890				0.00	0	0
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN32: On 20/06/2024 Spot Bond					0.00000	102.13411				0.00	0	0
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33: On 09/05/2024 Spot Bond					0.00000	100.69518				0.00	0	0
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33: On 20/06/2024 Spot Bond					0.00000	101.96819				0.00	0	0
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33: On 31/01/2038 Spot Bond			4.45500	105.09899	4.45500	105.07391				0.00	0	0
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 20/06/2024 Spot Bond					0.00000	102.05005				0.00	0	0
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 12/02/2021 Spot Bond					0.00000	100.64166				0.00	0	0
<b>Total ASN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 12/02/2021 Spot Bond					0.00000	100.64166				0.00	0	0
<b>Total ASN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 20/06/2024 Spot Bond					0.00000	101.59633				0.00	0	9,100,000
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,100,000</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>9,100,000</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	101.72832				0.00	0	0
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	101.18763				0.00	0	0
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.60796				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN36 On 30/08/2024 Spot Bond					0.00000	100.24155				0.00	0	0
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond					0.00000	100.67578				0.00	6,863,713,600	1,715,928,400
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>6,863,713,600</b>	<b>1,715,928,400</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>6,863,713,600</b>	<b>1,715,928,400</b>
BAW19 On 05/12/2020 Spot Bond			7.74000	104.61604	7.74000	104.59434		798,424,344,000.00		0.00	103,155,600	1,051,577,800
<b>Total BAW19 SPOT</b>								<b>798,424,344,000.00</b>		<b>0.00</b>	<b>103,155,600</b>	<b>1,051,577,800</b>
<b>Total For BAW19</b>								<b>798,424,344,000.00</b>		<b>0.00</b>	<b>103,155,600</b>	<b>1,051,577,800</b>
BAW21 On 24/03/2022 Spot Bond			7.75500	107.77483	7.75500	107.75254				0.00	0	383,455,300
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>383,455,300</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>383,455,300</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	104.27534	9.30000	104.24958				0.00	0	0
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW22 On 07/12/2022 Spot Bond					0.00000	100.98875				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	101.87180				0.00	5,522,826,000	190,339,300
<b>Total BAW24 SPOT</b>										<b>0.00</b>	<b>5,522,826,000</b>	<b>190,339,300</b>
<b>Total For BAW24</b>										<b>0.00</b>	<b>5,522,826,000</b>	<b>190,339,300</b>
BAW25 On 08/05/2020 Spot Bond					0.00000	101.27965				0.00	0	50,000,000
<b>Total BAW25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For BAW25</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	101.16457				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.42991				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>
BAW30 On 05/12/2021 Spot Bond					0.00000	100.08417				0.00	0	0
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA54 On 30/09/2019 Spot Bond					0.00000	102.38269				0.00	0	0
<b>Total BAYA54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.85563				0.00	0	0
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA58 On 30/06/2020 Spot Bond					0.00000	103.48972				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>
BAYA60 On 30/06/2020 Spot Bond			11.10500	11.10500	11.10500	103.32684				0.00	0	0
<b>Total BAYA60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA61 On 30/06/2020 Spot Bond					0.00000	102.33961				0.00	0	0
<b>Total BAYA61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA62 On 30/09/2020 Spot Bond					0.00000	102.20614				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	103.02286				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	102.22519				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	102.92651				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	102.20624				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			10.91000	10.91000	10.91000	102.90653				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	102.08244				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	102.08244				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	102.08244				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>
BAYA72 On 31/03/2026 Spot Bond			11.55000	11.55000	11.55000	108.21233				0.00	0	0
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA73 On 31/03/2022 Spot Bond					0.00000	102.56672				0.00	0	0
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA74 On 01/07/2024 Spot Bond					0.00000	102.54181				0.00	0	0
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.32763				0.00	0	0
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA76 On 01/07/2022 Spot Bond					0.00000	102.32867				0.00	0	0
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 31/03/2020 Spot Bond					0.00000	102.79627				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond					0.00000	105.84527				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	102.89146				0.00	0	0

Contract Details	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	102.51096				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	102.55765				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	102.55765				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	102.55765				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>
BC125 On 30/11/2019 Spot Bond					0.00000	100.20300				0.00	0	0
<b>Total BC125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.63465				0.00	0	10,000,000,000

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 BCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.00002				0.00	5,671,017,600	1,417,754,400
<b>Total BCJ16 SPOT</b>										<b>0.00</b>	<b>5,671,017,600</b>	<b>1,417,754,400</b>
<b>Total For BCJ16</b>										<b>0.00</b>	<b>5,671,017,600</b>	<b>1,417,754,400</b>
BCJ17 On 23/09/2019 Spot Bond					0.00000	101.74167				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>
BD0302 On 18/04/2028 Spot Bond			8.49500	8.49500	8.49500	100.92344				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>
BD302L On 18/04/2028 Spot Bond			100.00000	11.28221	100.00000	11.25725				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					0.00000	100.86802				0.00	0	0
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX31 On 05/03/2023 Spot Bond					0.00000	100.09024				0.00	0	0
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1A7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2019 Spot Bond					0.00000	101.00038				0.00	0	0
<b>Total BGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL02 On 19/11/2019 Spot Bond			8.46500	103.73346	8.46500	103.70980				0.00	0	0
<b>Total BGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2020 Spot Bond					0.00000	101.89709				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			7.91000	101.76117	7.91000	101.73981				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			9.60500	101.79817	9.60500	101.77193				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.92919				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			9.51000	106.07241	9.51000	106.04534				0.00	0	0
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	100.16906				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			9.30500	107.15301	9.30500	107.12653				0.00	0	0
<b>Total BGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL10 On 05/05/2021 Spot Bond					0.00000	101.04774				0.00	0	0
<b>Total BGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL11 On 05/05/2021 Spot Bond			10.08500	107.77961	10.08500	107.75080				0.00	0	0
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL12 On 20/08/2021 Spot Bond					0.00000	104.60675				0.00	0	0
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL13 On 20/08/2021 Spot Bond			8.51000	106.33171	8.51000	106.30763				0.00	0	0
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL14 On 03/11/2021 Spot Bond					0.00000	105.44476				0.00	0	0
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL15 On 17/03/2022 Spot Bond					0.00000	104.28213				0.00	4,300,000,000	7,000,000,000
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>4,300,000,000</b>	<b>7,000,000,000</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>4,300,000,000</b>	<b>7,000,000,000</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	100.41060				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	106.81547				0.00	4,158,746,400	1,039,686,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BGL17 SPOT</b>									<b>0.00</b>	<b>4,158,746,400</b>	<b>1,039,686,600</b>
<b>Total For BGL17</b>									<b>0.00</b>	<b>4,158,746,400</b>	<b>1,039,686,600</b>
BGL18 On 30/09/2022 Spot Bond					0.00000	105.11959			0.00	6,489,000,000	2,163,000,000
<b>Total BGL18 SPOT</b>									<b>0.00</b>	<b>6,489,000,000</b>	<b>2,163,000,000</b>
<b>Total For BGL18</b>									<b>0.00</b>	<b>6,489,000,000</b>	<b>2,163,000,000</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	105.51628			0.00	0	0
<b>Total BGL19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	106.95362			0.00	0	517,141,600
<b>Total BGT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>517,141,600</b>
<b>Total For BGT01</b>									<b>0.00</b>	<b>0</b>	<b>517,141,600</b>
BID07 On 30/06/2020 Spot Bond					0.00000	101.98287			0.00	6,238,119,200	1,559,529,800
<b>Total BID07 SPOT</b>									<b>0.00</b>	<b>6,238,119,200</b>	<b>1,559,529,800</b>
<b>Total For BID07</b>									<b>0.00</b>	<b>6,238,119,200</b>	<b>1,559,529,800</b>
BID08 On 30/06/2022 Spot Bond					0.00000	101.71063			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>
BID09 On 15/11/2021 Spot Bond					0.00000	100.67968			0.00	0	0
<b>Total BID09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID10 On 15/11/2023 Spot Bond					0.00000	100.57146			0.00	364,266,800	54,830,400
<b>Total BID10 SPOT</b>									<b>0.00</b>	<b>364,266,800</b>	<b>54,830,400</b>
<b>Total For BID10</b>									<b>0.00</b>	<b>364,266,800</b>	<b>54,830,400</b>
BID11 On 15/11/2023 Spot Bond			8.25000	107.74760	8.25000	107.72394			0.00	0	0
<b>Total BID11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID12 On 14/06/2022 Spot Bond					0.00000	99.90351			0.00	0	0
<b>Total BID12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID13 On 14/06/2024 Spot Bond					0.00000	99.85130			0.00	0	0
<b>Total BID13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.05663			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>
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.57412			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0-On 21/02/2023 Spot Bond					0.00000	100.49650				0.00	0	0
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0-On 22/03/2020 Spot Bond					0.00000	101.84685				0.00	0	0
<b>Total BPPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0-On 15/09/2020 Spot Bond					0.00000	100.19011				0.00	0	0
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0-On 22/03/2021 Spot Bond					0.00000	101.77324				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>
BPPF1-On 23/07/2021 Spot Bond					0.00000	101.24861				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>
BPPF1-On 09/10/2019 Spot Bond					0.00000	101.36240				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>
BPPF1-On 09/10/2023 Spot Bond					0.00000	101.77148				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>
BPPF1-On 22/03/2020 Spot Bond					0.00000	101.69963				0.00	0	0
<b>Total BPPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1-On 23/07/2020 Spot Bond					0.00000	101.06224				0.00	0	0
<b>Total BPPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1-On 23/01/2020 Spot Bond					0.00000	100.98249				0.00	0	0
<b>Total BPPF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A1-On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A2-On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BS2B1L 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>
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.87875				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	101.85836				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 10/11/2019 Spot Bond					0.00000	100.76788				0.00	0	60,000,000
<b>Total BWZJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For BWZJ19</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.71016				0.00	0	60,000,000
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ23</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
CBL20 On 14/12/2019 Spot Bond					0.00000	100.66565			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			7.82500	103.33884	7.82500	103.31730		166,359,500,000,000.00	21,260,000,000	10,630,000,000	
<b>Total CBL22 SPOT</b>								<b>166,359,500,000,000.00</b>	<b>21,260,000,000</b>	<b>10,630,000,000</b>	
<b>Total For CBL22</b>								<b>166,359,500,000,000.00</b>	<b>21,260,000,000</b>	<b>10,630,000,000</b>	
CBL24 On 02/11/2020 Spot Bond					0.00000	102.46264		0.00	2,570,860,800	642,715,200	
<b>Total CBL24 SPOT</b>								<b>0.00</b>	<b>2,570,860,800</b>	<b>642,715,200</b>	
<b>Total For CBL24</b>								<b>0.00</b>	<b>2,570,860,800</b>	<b>642,715,200</b>	
CBL26 On 06/05/2021 Spot Bond			7.83000	108.81128	7.83000	108.78858		0.00	0	0	
<b>Total CBL26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CBL26</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CBL27 On 12/05/2020 Spot Bond					0.00000	101.33835		0.00	3,780,678,400	945,169,600	
<b>Total CBL27 SPOT</b>								<b>0.00</b>	<b>3,780,678,400</b>	<b>945,169,600</b>	
<b>Total For CBL27</b>								<b>0.00</b>	<b>3,780,678,400</b>	<b>945,169,600</b>	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.44207		0.00	13,353,525,200	3,338,381,300	
<b>Total CBL28 SPOT</b>								<b>0.00</b>	<b>13,353,525,200</b>	<b>3,338,381,300</b>	
<b>Total For CBL28</b>								<b>0.00</b>	<b>13,353,525,200</b>	<b>3,338,381,300</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.94440		0.00	0	0	
<b>Total CBL29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CBL29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			9.46500	112.36423	9.46500	112.33584		0.00	0	400,000,000	
<b>Total CCT01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>400,000,000</b>	
<b>Total For CCT01</b>								<b>0.00</b>	<b>0</b>	<b>400,000,000</b>	
CCT02 On 12/06/2024 Spot Bond			9.24000	111.79702	9.24000	111.76944		0.00	0	661,436,000	
<b>Total CCT02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>661,436,000</b>	
<b>Total For CCT02</b>								<b>0.00</b>	<b>0</b>	<b>661,436,000</b>	
CCT03 On 15/03/2025 Spot Bond			9.47000	106.98306	9.47000	106.95617		0.00	0	402,922,600	
<b>Total CCT03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>402,922,600</b>	
<b>Total For CCT03</b>								<b>0.00</b>	<b>0</b>	<b>402,922,600</b>	
CCT04 On 17/07/2027 Spot Bond			9.53000	104.97741	9.53000	104.95084		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	109.71010	10.00000	109.68150				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	102.90265				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>
CGR24 On 08/02/2021 Spot Bond					0.00000	102.40998				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>
CGR27 On 25/11/2019 Spot Bond					0.00000	100.52979				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	101.76913				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	101.45614				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	102.31970				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>
CGR38 On 13/02/2021 Spot Bond					0.00000	100.80733				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	102.30093				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	101.09539				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CGR43 On 08/02/2022 Spot Bond					0.00000	100.95184				0.00	0	0
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR44 On 05/04/2022 Spot Bond					0.00000	102.00238				0.00	0	0
<b>Total CGR44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL567U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL567U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL568U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL568U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL569U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL569U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL570U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL570U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL571U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL571U</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.89377				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 29/08/2021 Spot Bond			3.14000	152.23131	3.14000	152.12442				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2021 Spot Bond			3.92000	3.92000	3.92000	149.21352				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	109.71000	10.00000	109.68100				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	109.71000	10.00000	109.68100				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>
CLN292 On 25/11/2020 Spot Bond			10.00000	109.71000	10.00000	109.68100				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	100.68876				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			10.10000	101.56793	10.10000	101.54074				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			10.62000	98.13584	10.62000	103.12520				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	102.26482				0.00	0	1,970,000,000
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,970,000,000</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>1,970,000,000</b>
CLN318 On 14/11/2022 Spot Bond					0.00000	100.67478				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>
CLN327 On 20/06/2023 Spot Bond					0.00000	102.26030				0.00	0	2,950,000,000

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 CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,950,000,000</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>2,950,000,000</b>
CLN343 On 20/12/2023 Spot Bond					0.00000	102.41504				0.00	0	3,930,000,000
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,930,000,000</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>3,930,000,000</b>
CLN345 On 20/12/2023 Spot Bond					0.00000	101.52042				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>
CLN362 On 20/03/2024 Spot Bond			9.28000	104.32923	9.28000	109.56423				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>
CLN364 On 06/08/2023 Spot Bond					0.00000	100.98105				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>
CLN366 On 20/03/2024 Spot Bond			11.42000	105.05540	11.42000	111.49219				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN368 On 06/08/2023 Spot Bond					0.00000	101.01763				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 26/07/2022 Spot Bond					0.00000	101.15349				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>
CLN372 On 20/03/2024 Spot Bond					0.00000	110.27149				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>
CLN374 On 20/03/2021 Spot Bond			8.10500	102.23947	8.10500	107.14568				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/03/2024 Spot Bond			10.98000	98.21891	10.98000	103.44856				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>
CLN378 On 20/09/2024 Spot Bond			11.00000	99.70944	11.00000	105.16286				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>
CLN380 On 20/03/2021 Spot Bond					0.00000	102.23789				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 20/09/2024 Spot Bond			11.21000	102.78856	11.21000	108.75602				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond					0.00000	102.43255				0.00	0	1,630,000,000
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,000</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,000</b>
CLN385 On 20/03/2021 Spot Bond					0.00000	102.01676				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond					0.00000	101.22023				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond					0.00000	102.13871				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	103.06925				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	102.02794				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	102.31069				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	102.87245				0.00	0	0
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN397 On 14/11/2022 Spot Bond					0.00000	100.65240				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond					0.00000	100.64890				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	102.02784				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.42487				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	102.03890				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	103.21830				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	104.08318				0.00	0	0
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN410 On 20/09/2020 Spot Bond					0.00000	102.54187				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 18/07/2020 Spot Bond					0.00000	102.20602				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 20/09/2020 Spot Bond					0.00000	102.91822				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond					0.00000	102.32641				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 18/07/2020 Spot Bond					0.00000	101.64285				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>
CLN416 On 23/09/2020 Spot Bond					0.00000	102.21447				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 20/12/2020 Spot Bond					0.00000	102.43699				0.00	0	0
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN419 On 20/12/2020 Spot Bond					0.00000	105.96456				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 26/01/2021 Spot Bond					0.00000	101.51641				0.00	0	0
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 20/12/2020 Spot Bond					0.00000	110.49200				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 20/12/2020 Spot Bond					0.00000	108.91200				0.00	0	0
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond					0.00000	110.41200				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	103.54841				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	108.12500				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 20/12/2020 Spot Bond					0.00000	102.90108				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	146.18000				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	111.18300				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	111.94000				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	112.87100				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	147.22000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.22694				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	102.12742				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 03/02/2021 Spot Bond					0.00000	101.89166				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	148.72000				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 24/05/2021 Spot Bond			8.00500	108.55620	8.00500	108.53305				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			4.22000	155.24400	4.22000	155.20792				0.00	0	0
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN452 On 31/01/2025 Spot Bond			6.46000	115.82471	6.46000	115.79093				0.00	0	0
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN453 On 31/01/2025 Spot Bond			6.70000	114.46496	6.70000	114.43084				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 20/12/2021 Spot Bond					0.00000	102.50792				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	100.52941				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	100.97981				0.00	0	0
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN458 On 29/11/2021 Spot Bond					0.00000	100.27453				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN460 On 15/02/2022 Spot Bond					0.00000	103.41996				0.00	0	1,000,000,000
<b>Total CLN461 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For CLN461</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
CLN461 On 16/02/2022 Spot Bond			9.27500	104.52302	9.27500	104.49728				0.00	0	0
<b>Total CLN462 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN462</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN462 On 13/03/2022 Spot Bond			9.03000	102.15560	9.03000	102.13109				0.00	0	0
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN464 On 14/03/2020 Spot Bond					0.00000	99.84471				0.00	0	0
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN465 On 27/03/2020 Spot Bond					0.00000	101.75763				0.00	0	0
<b>Total CLN467 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN467</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN467 On 28/03/2020 Spot Bond					0.00000	101.79282				0.00	0	0
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN468 On 28/03/2022 Spot Bond					0.00000	102.89705				0.00	0	0
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN469 On 19/11/2022 Spot Bond					0.00000	100.57522				0.00	0	0
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN472 On 23/06/2021 Spot Bond					0.00000	100.00052				0.00	0	0
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN475 On 20/09/2020 Spot Bond					0.00000	102.24902				0.00	0	0
<b>Total CLN476 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN476</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN476 On 29/11/2021 Spot Bond			100.00000	26.80307	100.00000	26.74407				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN480 On 07/06/2022 Spot Bond					0.00000	100.00053				0.00	0	0
<b>Total CLN481 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN481</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN481 On 20/05/2021 Spot Bond					0.00000	100.57876				0.00	0	0
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond					0.00000	102.08759				0.00	0	0
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN483 On 02/12/2021 Spot Bond					0.00000	101.58955				0.00	0	0
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN484 On 02/12/2021 Spot Bond			8.20500	105.52249	8.20500	105.49930				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	102.59446				0.00	0	0
<b>Total CLN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN486</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN486 On 07/12/2021 Spot Bond			11.71000	105.02334	11.71000	105.33100				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			8.51000	102.68173	8.51000	102.65849				0.00	0	0
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN488 On 28/03/2020 Spot Bond					0.00000	101.96155				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	102.88778				0.00	0	0
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN490 On 30/09/2019 Spot Bond					0.00000	101.88233				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	102.24703				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			10.70500	105.68160	10.70500	105.79475				0.00	0	0
<b>Total CLN494 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN494</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN494 On 29/08/2020 Spot Bond					0.00000	100.25824				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			8.91000	104.74995	8.91000	104.72488				0.00	0	0
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN496 On 04/09/2024 Spot Bond					0.00000	101.50584				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	102.31857				0.00	0	0
<b>Total CLN498 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN498</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN498 On 20/05/2021 Spot Bond					0.00000	100.49581				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	101.48719				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	101.55945				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	101.61637				0.00	0	0
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN502 On 11/10/2024 Spot Bond					0.00000	101.61637				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	101.10891				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 20/12/2022 Spot Bond					0.00000	102.68967				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.37869				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>
CLN508 On 11/10/2020 Spot Bond					0.00000	101.53492				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>
CLN510 On 14/11/2022 Spot Bond					0.00000	97.89199				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>
CLN511 On 15/09/2022 Spot Bond			9.96000	99.91129	9.96000	99.84164				0.00	0	0
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN516 On 30/10/2022 Spot Bond			10.01000	102.41411	10.01000	103.58550				0.00	0	0
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN517 On 25/11/2022 Spot Bond					0.00000	100.36159				0.00	0	0
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN518 On 30/06/2022 Spot Bond			9.60000	102.85420	9.60000	103.68445				0.00	0	0
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN519 On 12/03/2023 Spot Bond					0.00000	99.93124				0.00	0	0
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN520 On 17/09/2020 Spot Bond					0.00000	99.82522				0.00	0	0
<b>Total CLN521 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN521</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN521 On 27/02/2023 Spot Bond					0.00000	100.31129				0.00	0	0
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN522 On 13/05/2021 Spot Bond					0.00000	100.66281				0.00	0	0
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN523 On 09/09/2022 Spot Bond			9.20000	100.02472	9.20000	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 CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN524 On 24/04/2021 Spot Bond					0.00000	101.11531				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>
CLN525 On 26/04/2023 Spot Bond					0.00000	101.11084				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>
CLN526 On 21/02/2024 Spot Bond					0.00000	103.88921				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>
CLN527 On 25/11/2022 Spot Bond					0.00000	101.39648				0.00	0	0
<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	102.34243				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	99.93431				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	99.93124				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	102.80589				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	102.13863				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			9.72000	9.72000	9.72000	101.37039				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			9.72000	9.72000	9.72000	104.22916				0.00	0	0
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN535 On 18/07/2023 Spot Bond					0.00000	99.35642				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN537 On 25/10/2023 Spot Bond					0.00000	101.11682				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>
CLN538 On 16/08/2023 Spot Bond					0.00000	100.61909				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>
CLN539 On 20/12/2023 Spot Bond					0.00000	102.68034				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>
CLN540 On 17/01/2024 Spot Bond					0.00000	101.52197				0.00	0	0
<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>
CLN541 On 20/12/2023 Spot Bond					0.00000	116.46800				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>
CLN542 On 30/05/2022 Spot Bond					0.00000	100.24437				0.00	0	14,200,000,000
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
CLN543 On 07/06/2023 Spot Bond					0.00000	102.69258				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>
CLN544 On 20/12/2023 Spot Bond					0.00000	103.28785				0.00	0	0
<b>Total CLN544 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN544</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN545 On 17/01/2024 Spot Bond					0.00000	101.50003				0.00	0	0
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN546 On 21/08/2026 Spot Bond			9.19000	104.72656	9.19000	104.70100				0.00	0	0
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN547 On 29/03/2025 Spot Bond			9.24000	108.04692	9.24000	108.02040				0.00	0	0
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN548 On 12/11/2025 Spot Bond			9.33000	107.14299	9.33000	107.11644				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN548 On 07/12/2025 Spot Bond			4.49000	4.49000	4.49000	127.67617				0.00	0	0
<b>Total CLN549 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN549</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN549 On 18/04/2028 Spot Bond					0.00000	258.38585				0.00	0	0
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 07/12/2025 Spot Bond			4.49000	4.49000	4.49000	127.67617				0.00	0	0
<b>Total CLN550 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN550</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN550 On 03/03/2020 Spot Bond				100.00000	0.00000	112.13500				0.00	0	0
<b>Total CLN551 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN551</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN551 On 20/12/2023 Spot Bond					0.00000	115.79800				0.00	0	0
<b>Total CLN552 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN552</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN552 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN553 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN554 On 20/12/2020 Spot Bond					0.00000	102.40383				0.00	0	0
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN555 On 15/11/2023 Spot Bond					0.00000	100.63605				0.00	0	0
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN556 On 12/11/2023 Spot Bond					0.00000	100.68309				0.00	0	0
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN557 On 24/11/2024 Spot Bond					0.00000	100.34648				0.00	0	0
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN558 On 17/01/2024 Spot Bond					0.00000	101.63161				0.00	0	3,000,000,000

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 CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
CLN56( On 20/12/2023 Spot Bond				100.00000	0.00000	118.16000				0.00	0	0
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN56( On 11/02/2026 Spot Bond					0.00000	100.70232				0.00	0	0
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN56( On 12/11/2025 Spot Bond			10.16000	102.19506	10.16000	103.28442				0.00	0	0
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN56( On 12/11/2025 Spot Bond			9.19000	106.70185	9.19000	107.78112				0.00	0	0
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN56( On 08/02/2024 Spot Bond					0.00000	100.79258				0.00	0	790,000,000
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>790,000,000</b>
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	<b>790,000,000</b>
CLN56( On 21/02/2024 Spot Bond					0.00000	100.44296				0.00	0	1,600,000,000
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>
CLN56( On 17/01/2024 Spot Bond					0.00000	101.66814				0.00	0	0
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN56( On 04/06/2023 Spot Bond					0.00000	100.02912				0.00	0	0
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN56( On 11/02/2024 Spot Bond					0.00000	100.67592				0.00	0	0
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN56( On 13/05/2021 Spot Bond					0.00000	100.71518				0.00	0	0
<b>Total CLN569 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN569</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN57( On 13/05/2021 Spot Bond					0.00000	100.72245				0.00	0	0
<b>Total CLN570 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN570</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN57( On 12/11/2025 Spot Bond			9.42000	104.74913	9.42000	105.80539				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN571 On 12/11/2025 Spot Bond					0.00000	100.70569				0.00	0	0
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN572 On 13/05/2021 Spot Bond					0.00000	100.69191				0.00	0	0
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN573</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN573 On 11/02/2024 Spot Bond					0.00000	100.67818				0.00	0	0
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN574 On 15/03/2024 Spot Bond					0.00000	99.83816				0.00	0	190,000,000
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
CLN575 On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total CLN576 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN576</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN576 On 20/06/2024 Spot Bond					0.00000	102.27124				0.00	0	0
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN577 On 18/04/2026 Spot Bond					0.00000	101.33431				0.00	0	0
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN578 On 02/04/2024 Spot Bond					0.00000	101.79006				0.00	0	0
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN579 On 10/10/2024 Spot Bond					0.00000	101.82179				0.00	0	0
<b>Total CLN580 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN580</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN580 On 10/05/2024 Spot Bond					0.00000	100.68751				0.00	0	0
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN581 On 30/05/2022 Spot Bond					0.00000	100.23498				0.00	0	27,500,000,000
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,000</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,000</b>
CLN582 On 16/09/2025 Spot Bond					0.00000	99.81752				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN583 On 18/04/2022 Spot Bond					0.00000	101.25549				0.00	0	0
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN584 On 31/05/2022 Spot Bond					0.00000	100.16082				0.00	0	0
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN585 On 16/09/2025 Spot Bond					0.00000	99.81714				0.00	0	0
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN586 On 10/06/2026 Spot Bond					0.00000	99.97671				0.00	0	0
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN587 On 14/06/2022 Spot Bond					0.00000	101.90270				0.00	0	0
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN588 On 18/06/2024 Spot Bond					0.00000	99.79250				0.00	0	0
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN589 On 16/09/2025 Spot Bond					0.00000	99.81996				0.00	0	0
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN590 On 05/12/2026 Spot Bond					0.00000	100.10218				0.00	0	0
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN591 On 05/12/2026 Spot Bond			4.68000	122.18110	4.68000	126.47147				0.00	0	0
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN592 On 24/11/2024 Spot Bond					0.00000	100.34273				0.00	0	0
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN593 On 07/12/2025 Spot Bond					0.00000	99.99997				0.00	0	0
<b>Total CLN594 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN594</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN594 On 27/06/2022 Spot Bond					0.00000	101.53421				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN595 On 24/11/2024 Spot Bond					0.00000	100.34273				0.00	0	0
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.86001				0.00	0	0
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN597 On 02/04/2026 Spot Bond					0.00000	101.52574				0.00	0	0
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN598 On 10/12/2024 Spot Bond					0.00000	99.97810				0.00	0	0
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN600 On 18/06/2024 Spot Bond					0.00000	101.19985				0.00	0	0
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN601 On 18/06/2024 Spot Bond					0.00000	101.19985				0.00	0	0
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN602 On 04/06/2023 Spot Bond					0.00000	100.02451				0.00	30,000,000	500,000,000
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>500,000,000</b>
<b>Total For CLN602</b>										<b>0.00</b>	<b>30,000,000</b>	<b>500,000,000</b>
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.81738				0.00	0	0
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN604 On 05/08/2024 Spot Bond					0.00000	100.81149				0.00	0	0
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN605 On 12/08/2022 Spot Bond					0.00000	100.63768				0.00	0	0
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN606 On 14/04/2026 Spot Bond					0.00000	100.57535				0.00	0	0
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN607 On 17/01/2024 Spot Bond					0.00000	100.46172				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN607 On 22/08/2024 Spot Bond					0.00000	100.29360				0.00	0	0
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN608 On 30/04/2023 Spot Bond			9.32000	100.56091	9.32000	100.48060				0.00	0	0
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN609 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>
CLN61 On 23/07/2022 Spot Bond					0.00000	100.15442				0.00	0	0
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN610 On 18/04/2028 Spot Bond			8.49500	100.94637	8.49500	100.92344				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 20/09/2019 Spot Bond					0.00000	101.97273				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>
CLNF14 On 20/06/2020 Spot Bond					0.00000	102.04995				0.00	0	0
<b>Total CLNF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF15 On 17/08/2021 Spot Bond					0.00000	100.52524				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			8.30500	115.51099	8.30500	115.48531			12,457,500,000,000.00	1,500,000,000	1,800,000,000	
<b>Total COJ05 SPOT</b>									<b>12,457,500,000,000.00</b>	<b>1,500,000,000</b>	<b>1,800,000,000</b>	
<b>Total For COJ05</b>									<b>12,457,500,000,000.00</b>	<b>1,500,000,000</b>	<b>1,800,000,000</b>	
COJ07 On 23/03/2021 Spot Bond			8.18500	108.67597	8.18500	108.65227			0.00	0	681,227,400	
<b>Total COJ07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>681,227,400</b>	
<b>Total For COJ07</b>									<b>0.00</b>	<b>0</b>	<b>681,227,400</b>	
COJ08 On 22/06/2026 Spot Bond			9.75000	110.78792	9.75000	110.75911			0.00	0	215,593,200	
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>215,593,200</b>	
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	<b>215,593,200</b>	
COJ08 On 09/06/2024 Spot Bond			8.69000	108.25497	8.69000	108.22982			0.00	0	1,407,752,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,407,752,500</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>1,407,752,500</b>
COT01 On 03/04/2023 Spot Bond			9.34500	103.27252	9.34500	103.24676				0.00	0	1,546,097,900
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,546,097,900</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>1,546,097,900</b>
COT02 On 03/04/2028 Spot Bond			10.88500	100.69024	10.88500	100.66109				0.00	0	100,000,000
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.84000	94.80817	10.84000	94.78083				0.00	0	0
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.32500	11.32500	11.32500	100.73585				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	99.82438				0.00	0	0
<b>Total CS002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CS003 On 12/08/2021 Spot Bond					0.00000	100.05329				0.00	0	0
<b>Total CS003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSD04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSD05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 11/09/2019 Spot Bond					0.00000	99.95641				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	101.83629				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.03818				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	101.76769				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	101.86251				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	101.98188				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>
DENG8 On 11/12/2019 Spot Bond					0.00000	99.95643				0.00	0	0
<b>Total DENG89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 31/01/2020 Spot Bond					0.00000	100.94868				0.00	0	0
<b>Total DENG90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 20/08/2021 Spot Bond					0.00000	100.46702				0.00	0	0
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00 On 20/12/2019 Spot Bond					0.00000	97.55656				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	103.79571				0.00	0	0
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY01 On 21/11/2022 Spot Bond					0.00000	100.44607				0.00	4,725,848,400	1,181,462,100
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>4,725,848,400</b>	<b>1,181,462,100</b>
<b>Total For DSY01</b>										<b>0.00</b>	<b>4,725,848,400</b>	<b>1,181,462,100</b>
DSY02 On 21/11/2024 Spot Bond					0.00000	101.80439				0.00	11,304,228,800	2,826,057,200
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>11,304,228,800</b>	<b>2,826,057,200</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>11,304,228,800</b>	<b>2,826,057,200</b>
DSY03 On 21/11/2024 Spot Bond			9.16000	9.16000	9.16000	108.40979				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.45573			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			7.95500	103.79386	7.95500	103.77174		2,353,380,153,000.00	295,836,600	295,836,600	
<b>Total DV2021 SPOT</b>								<b>2,353,380,153,000.00</b>	<b>295,836,600</b>	<b>295,836,600</b>	
<b>Total For DV2021</b>								<b>2,353,380,153,000.00</b>	<b>295,836,600</b>	<b>295,836,600</b>	
DV22 On 07/02/2020 Spot Bond			7.96000	101.40771	7.96000	101.38630		0.00	0	1,656,134,000	
<b>Total DV22 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,656,134,000</b>	
<b>Total For DV22</b>								<b>0.00</b>	<b>0</b>	<b>1,656,134,000</b>	
DV22/R On 07/02/2020 Spot Bond			100.00000	74.22257	100.00000	74.07873		0.00	0	0	
<b>Total DV22/R207 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV22/R207</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			8.24000	105.58231	8.24000	105.55914		280,135,280,000.00	33,997,000	4,794,584,500	
<b>Total DV23 SPOT</b>								<b>280,135,280,000.00</b>	<b>33,997,000</b>	<b>4,794,584,500</b>	
<b>Total For DV23</b>								<b>280,135,280,000.00</b>	<b>33,997,000</b>	<b>4,794,584,500</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.74584	100.00000	15.71118		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.74584	100.00000	15.71118		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			8.41000	105.25501	8.41000	105.23144		0.00	0	187,589,300	
<b>Total DV24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>187,589,300</b>	
<b>Total For DV24</b>								<b>0.00</b>	<b>0</b>	<b>187,589,300</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.59316	9.69000	100.56730		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.59316	9.69000	100.56730		0.00	0	0	
<b>Total DV24/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV24/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			10.80000	96.53726	10.80000	96.50967		0.00	0	0	
<b>Total DV29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.61773	10.10000	100.59079		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.61773	10.10000	100.59079		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>	
DVF20 On 29/11/2019 Spot Bond					0.00000	100.36452		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DVF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 28/03/2020 Spot Bond					0.00000	101.84530				0.00	0	0
<b>Total DVF20B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 31/08/2020 Spot Bond					0.00000	100.32306				0.00	0	0
<b>Total DVF20C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 23/10/2020 Spot Bond					0.00000	101.27726				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	100.26040				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	102.29279				0.00	0	28,000,000
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,000,000</b>
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	<b>28,000,000</b>
DVF22 On 29/08/2022 Spot Bond					0.00000	100.96480				0.00	0	10,000,000,000
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
DVF22 On 24/10/2022 Spot Bond					0.00000	101.08231				0.00	0	8,000,000,000
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
DVF24 On 23/10/2024 Spot Bond					0.00000	101.14472				0.00	0	0
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF25 On 02/04/2024 Spot Bond					0.00000	102.12376				0.00	0	0
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	101.65668				0.00	0	0
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF27 On 02/04/2029 Spot Bond					0.00000	101.69231				0.00	0	0
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF30 On 25/03/2024 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 DVF30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.14947				0.00	0	0
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.15793				0.00	22,419,844,800	5,604,961,200
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>22,419,844,800</b>	<b>5,604,961,200</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>22,419,844,800</b>	<b>5,604,961,200</b>
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.16144				0.00	12,438,642,800	3,109,660,700
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>12,438,642,800</b>	<b>3,109,660,700</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>12,438,642,800</b>	<b>3,109,660,700</b>
E170/R On 01/08/2020 Spot Bond			100.00000	56.73092	100.00000	56.60605				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>
E174 On 01/08/2020 Spot Bond			8.13500	105.96905	8.13500	105.94610				0.00	0	0
<b>Total E174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E175 On 01/08/2021 Spot Bond			8.18500	110.58551	8.18500	110.56141				0.00	0	0
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN20 On 14/03/2020 Spot Bond			7.81500	100.79897	7.81500	100.77797				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			7.91500	104.00164	7.91500	103.97971				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			8.82000	104.02593	8.82000	104.00154				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			4.62500	102.69998	4.62500	102.67501				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>
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EL001U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL001U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			4.34500	94.30029	4.34500	94.27807				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
EL037/1 On 31/01/2037 Spot Bond			2.25000	126.27261	2.25000	126.24993				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			4.25000	130.28348	4.25000	130.25310				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			4.27000	115.88114	4.27000	115.85407				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			4.12000	114.76550	4.12000	114.73913				0.00	0	0
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			4.28500	104.97025	4.28500	104.94561				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			4.31500	95.93662	4.31500	95.91409				0.00	0	0
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36/I2 On 31/01/2036 Spot Bond			2.25000	126.27261	2.25000	126.24993				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>
ELN001 On 06/06/2024 Spot Bond					0.00000	107.10805				0.00	0	0
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN002 On 07/06/2024 Spot Bond					0.00000	105.41795				0.00	0	0
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			7.63500	103.69045	7.63500	103.66933				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			7.60500	104.31730	7.60500	104.29614				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			9.84000	104.26633	9.84000	104.23911				0.00	0	140,000,000

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 EMM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For EMM03</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
EMM04 On 16/05/2028 Spot Bond			10.60000	10.60000	10.60000	98.20884			0.00	0	0
<b>Total EMM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			10.65000	10.65000	10.65000	104.21615			0.00	0	999,999,900
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>999,999,900</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>	<b>999,999,900</b>
EMM06 On 23/06/2025 Spot Bond			9.99000	9.99000	9.99000	102.79900		361,933,704,000.00		36,229,600	18,114,800
<b>Total EMM06 SPOT</b>								<b>361,933,704,000.00</b>		<b>36,229,600</b>	<b>18,114,800</b>
<b>Total For EMM06</b>								<b>361,933,704,000.00</b>		<b>36,229,600</b>	<b>18,114,800</b>
EMM07 On 10/07/2027 Spot Bond			9.84000	9.84000	9.84000	103.77753			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			10.92000	10.92000	10.92000	86.42982			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	101.32289			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	101.23195			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	99.97521			0.00	0	0
<b>Total ENX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ENX03 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>
ENX04 On 01/03/2020 Spot Bond					0.00000	100.16922			0.00	0	0
<b>Total ENX04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ENX05 On 01/05/2020 Spot Bond					0.00000	100.98291			0.00	0	0
<b>Total ENX05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ENX06 On 12/06/2020 Spot Bond					0.00000	99.93574			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ENX06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond					0.00000	100.16156				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	99.93857				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	100.89744				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	100.47880				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	101.37494				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	100.28522				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	100.02722				0.00	0	0
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF016 On 07/09/2021 Spot Bond					0.00000	100.00007				0.00	0	0
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF017 On 07/09/2023 Spot Bond					0.00000	100.00009				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>
EPF018 On 13/12/2025 Spot Bond					0.00000	99.91020				0.00	0	0
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
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>
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3! On 06/09/2019 Spot Bond					0.00000	0.00000				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>
EPFC4 On 06/11/2019 Spot Bond					0.00000	100.82729				0.00	0	0
<b>Total EPFC41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4: On 04/03/2020 Spot Bond					0.00000	100.01576				0.00	0	0
<b>Total EPFC42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4: On 03/10/2019 Spot Bond					0.00000	101.45550				0.00	0	0
<b>Total EPFC43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2020 Spot Bond					0.00000	101.45478				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	101.14027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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
<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>
EQT00I On 03/06/2022 Spot Bond					0.00000	100.13656				0.00	0	0
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQT00I On 03/06/2024 Spot Bond					0.00000	100.13888				0.00	0	0
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQT01I On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQT01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B1 On 17/05/2022 Spot Bond					0.00000	100.50122				0.00	0	0
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B1 On 17/08/2022 Spot Bond					0.00000	100.48701				0.00	0	0
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/05/2022 Spot Bond					0.00000	100.52388				0.00	0	0
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/08/2022 Spot Bond					0.00000	100.48984				0.00	0	0
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 25/11/2020 Spot Bond			10.00000	109.71000	10.00000	109.68100				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	100.99075				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 17/08/2020 Spot Bond					0.00000	100.48702				0.00	0	0
<b>Total ERSA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.50400				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.48252				0.00	0	0
<b>Total ERSA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/11/2022 Spot Bond					0.00000	100.47564				0.00	0	2,499,634,600
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,499,634,600</b>
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	<b>2,499,634,600</b>
ES23 On 25/01/2023 Spot Bond			8.41000	105.84347	8.41000	105.81978				615,416,888,000.00	73,176,800	2,501,145,500
<b>Total ES23 SPOT</b>										<b>615,416,888,000.00</b>	<b>73,176,800</b>	<b>2,501,145,500</b>
<b>Total For ES23</b>										<b>615,416,888,000.00</b>	<b>73,176,800</b>	<b>2,501,145,500</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	101.25407	10.00000	101.22722				0.00	0	0
<b>Total ES23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23/R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Spot Bond			9.31000	96.39430	9.31000	96.37035				1,047,410,378,000.00	112,503,800	4,713,414,200
<b>Total ES26 SPOT</b>										<b>1,047,410,378,000.00</b>	<b>112,503,800</b>	<b>4,713,414,200</b>
<b>Total For ES26</b>										<b>1,047,410,378,000.00</b>	<b>112,503,800</b>	<b>4,713,414,200</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	103.44511	7.85000	103.42336				0.00	0	0
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Spot Bond			10.71500	76.84542	10.68500	77.00224				1,503,746,314,500.00	140,340,300	1,856,578,700
<b>Total ES33 SPOT</b>										<b>1,503,746,314,500.00</b>	<b>140,340,300</b>	<b>1,856,578,700</b>
<b>Total For ES33</b>										<b>1,503,746,314,500.00</b>	<b>140,340,300</b>	<b>1,856,578,700</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	99.90001	7.50000	99.88002				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			11.04000	82.19971	11.04000	82.17558				40,173,601,728,000.00	3,638,913,200	17,505,300,000
<b>Total ES42 SPOT</b>										<b>40,173,601,728,000.00</b>	<b>3,638,913,200</b>	<b>17,505,300,000</b>
<b>Total For ES42</b>										<b>40,173,601,728,000.00</b>	<b>3,638,913,200</b>	<b>17,505,300,000</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.18846	8.50000	103.16499				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.22756				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>
EXX04 On 13/06/2022 Spot Bond					0.00000	99.91205				0.00	0	0
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	99.90939				0.00	0	0
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.98385				0.00	13,194,778,400	3,298,694,600
<b>Total FBJ20Z SPOT</b>										<b>0.00</b>	<b>13,194,778,400</b>	<b>3,298,694,600</b>
<b>Total For FBJ20Z</b>										<b>0.00</b>	<b>13,194,778,400</b>	<b>3,298,694,600</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	102.05002				0.00	0	0
<b>Total FBJ22Z SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ22Z</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FFA1U On 20/11/2026 Spot Bond			100.00000	11.71972	100.00000	11.69132				0.00	0	0
<b>Total FFA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FFA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FFB1U On 20/11/2026 Spot Bond			100.00000	19.07410	100.00000	19.02789				0.00	0	0
<b>Total FFB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FFB1U</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB10 On 12/09/2019 Spot Bond					0.00000	99.93535				0.00	3,780,678,400	945,169,600
<b>Total FIFB10 SPOT</b>										<b>0.00</b>	<b>3,780,678,400</b>	<b>945,169,600</b>
<b>Total For FIFB10</b>										<b>0.00</b>	<b>3,780,678,400</b>	<b>945,169,600</b>
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.87883				0.00	378,067,600	94,516,900
<b>Total FIFB11 SPOT</b>										<b>0.00</b>	<b>378,067,600</b>	<b>94,516,900</b>
<b>Total For FIFB11</b>										<b>0.00</b>	<b>378,067,600</b>	<b>94,516,900</b>
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.64823				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	100.77357				0.00	3,780,678,400	945,169,600
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>3,780,678,400</b>	<b>945,169,600</b>
<b>Total For FIFB14</b>										<b>0.00</b>	<b>3,780,678,400</b>	<b>945,169,600</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.47408				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>
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.59058				0.00	0	5,400,000,000
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,400,000,000</b>
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	<b>5,400,000,000</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.60733				0.00	0	200,000,000
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.13172				0.00	0	0
<b>Total FIFC33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC34 On 07/02/2020 Spot Bond					0.00000	100.50710				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIFC34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC34</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>
FNT017 On 17/09/2019 Spot Bond					0.00000	101.63282				0.00	0	0
<b>Total FNT017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNT018 On 03/10/2019 Spot Bond					0.00000	100.99299				0.00	0	0
<b>Total FNT018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNT019 On 16/10/2019 Spot Bond					0.00000	100.58808				0.00	0	0
<b>Total FNT019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNT020 On 05/11/2019 Spot Bond					0.00000	100.31449				0.00	0	0
<b>Total FNT020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTB10 On 16/09/2019 Spot Bond					0.00000	103.72452				0.00	0	0
<b>Total FNTB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTD10 On 11/10/2019 Spot Bond					0.00000	102.63803				0.00	0	0
<b>Total FNTD10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTD10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTE10 On 22/11/2019 Spot Bond					0.00000	102.16844				0.00	0	0
<b>Total FNTE10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTE10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTF10 On 28/01/2020 Spot Bond					0.00000	100.59548				0.00	0	0
<b>Total FNTF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNZ001 On 17/01/2020 Spot Bond					0.00000	100.90312				0.00	0	0
<b>Total FNZ001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNZ001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNZ002 On 08/01/2020 Spot Bond					0.00000	100.24200				0.00	0	0
<b>Total FNZ002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNZ002</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRB13 On 02/06/2021 Spot Bond					0.00000	101.29398				0.00	0	880,000,000
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>880,000,000</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>880,000,000</b>
FRB14 On 02/06/2021 Spot Bond			10.00500	10.00500	10.00500	102.66683				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB15 On 06/03/2020 Spot Bond					0.00000	101.18568				0.00	0	0
<b>Total FRB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	103.35237				0.00	559,540,400	139,885,100
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>559,540,400</b>	<b>139,885,100</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>559,540,400</b>	<b>139,885,100</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	105.62636				0.00	0	0
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2021 Spot Bond					0.00000	105.41402				0.00	260,000,000	2,150,000,000
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>2,150,000,000</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>260,000,000</b>	<b>2,150,000,000</b>
FRB19 On 14/04/2021 Spot Bond			10.00500	108.37124	10.00500	108.34233				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	104.82009				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	102.48632				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	105.39804				0.00	0	12,942,900,000

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 FRB22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,942,900,000</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>0</b>	<b>12,942,900,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	106.11368			0.00	16,624,698,800	6,186,174,700
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>16,624,698,800</b>	<b>6,186,174,700</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>16,624,698,800</b>	<b>6,186,174,700</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	102.31057			0.00	0	0
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	99.70480			0.00	0	220,000,000
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	100.22424			0.00	21,096,608,000	5,274,152,000
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>21,096,608,000</b>	<b>5,274,152,000</b>
<b>Total For FRB26</b>									<b>0.00</b>	<b>21,096,608,000</b>	<b>5,274,152,000</b>
FRB27 On 03/06/2026 Spot Bond			9.87000	104.27259	9.87000	104.24516			0.00	0	0
<b>Total FRB27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			3.38000	158.24245	3.38000	158.20921			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			3.62000	3.62000	3.62000	296.08295			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			3.91500	3.91500	3.91500	131.40195			0.00	0	1,120,000,000
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,120,000,000</b>
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	<b>1,120,000,000</b>
FRBI28 On 31/03/2028 Spot Bond			4.08000	179.69206	4.08000	179.65085			0.00	0	529,000,000
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>529,000,000</b>
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	<b>529,000,000</b>
FRBI29 On 31/03/2029 Spot Bond			4.30500	4.30500	4.30500	94.65374			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			4.46500	4.46500	4.46500	208.12403			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			4.98500	88.13850	4.98500	88.11616			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			4.84000	90.85215	4.84000	90.82949				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			7.65000	7.65000	7.65000	91.24016				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			8.40000	8.40000	8.40000	65.98643				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			8.44000	8.44000	8.44000	65.22453				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	0.00000				0.00	0	0
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16 On 31/01/2025 Spot Bond			4.86000	4.86000	4.86000	125.34207				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	100.58870				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>
FRC18 On 06/08/2023 Spot Bond					0.00000	92.45279				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>
FRC19 On 25/11/2020 Spot Bond			10.00000	109.71000	10.00000	109.68100				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19 On 20/06/2024 Spot Bond					0.00000	102.21152				0.00	0	2,900,000,000
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,900,000,000</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>2,900,000,000</b>
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,070,000,000

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 FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,070,000,000</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>1,070,000,000</b>
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,400,000,000
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,000</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,000</b>
FRC208 On 07/10/2020 Spot Bond					0.00000	103.50118				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC209 On 20/12/2019 Spot Bond					0.00000	102.17194				0.00	0	1,170,000,000
FRC210 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,170,000,000</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>1,170,000,000</b>
FRC210 On 07/05/2020 Spot Bond					0.00000	100.80401				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC212 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC213 On 07/11/2019 Spot Bond					0.00000	100.84386				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>
FRC215 On 04/11/2019 Spot Bond					0.00000	100.85922				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>
FRC219 On 31/01/2022 Spot Bond			4.03000	155.91603	4.03000	155.88059				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>
FRC221 On 20/05/2020 Spot Bond					0.00000	100.49047				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>
FRC225 On 31/01/2022 Spot Bond			4.89000	152.90249	4.89000	152.86426				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>
FRC233 On 20/12/2020 Spot Bond					0.00000	103.11533				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>



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 08/02/2020 Spot Bond					0.00000	104.05292				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	109.73022				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	104.17962				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	110.02961				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	109.51674				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	104.14893				0.00	0	0
<b>Total FRC241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 08/02/2020 Spot Bond					0.00000	104.05890				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	102.76189				0.00	0	0
<b>Total FRC243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 08/02/2020 Spot Bond					0.00000	103.87965				0.00	0	0
<b>Total FRC244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 19/10/2020 Spot Bond					0.00000	102.73402				0.00	0	0
<b>Total FRC245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 19/10/2020 Spot Bond					0.00000	102.18939				0.00	0	0
<b>Total FRC246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 08/02/2020 Spot Bond					0.00000	103.96132				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>

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	101.09320				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	108.87148				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	102.18240				0.00	0	0
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 13/02/2022 Spot Bond					0.00000	100.76406				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	102.16827				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	101.93359				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	103.35862				0.00	0	0
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 27/03/2020 Spot Bond					0.00000	101.72734				0.00	0	0
<b>Total FRC257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 08/05/2020 Spot Bond					0.00000	101.13600				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>
FRC26( On 10/10/2020 Spot Bond					0.00000	101.46233				0.00	0	0
<b>Total FRC261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 13/07/2020 Spot Bond					0.00000	101.37342				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC26: On 13/07/2020 Spot Bond					0.00000	101.63707			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	102.45919			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 06/08/2023 Spot Bond					0.00000	103.73704			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	101.07104			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	100.52531			0.00	0	0
<b>Total FRC270 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC270</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 30/01/2023 Spot Bond					0.00000	101.01090			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	101.04845			0.00	0	0
<b>Total FRC272 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC272</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 02/05/2028 Spot Bond			9.80000	103.46447	9.80000	103.43757			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	99.93392			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	99.93376			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	100.02054			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	101.65263			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>

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 21/11/2022 Spot Bond					0.00000	100.45322			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	102.17176			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 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	104.46250			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	102.03259			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	100.82661			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>
FRC28( On 20/12/2022 Spot Bond					0.00000	102.08662			0.00	0	0
<b>Total FRC285 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC285</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28( On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	102.70221			0.00	0	904,000,000
<b>Total FRC286 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>904,000,000</b>
<b>Total For FRC286</b>									<b>0.00</b>	<b>0</b>	<b>904,000,000</b>
FRC28( On 01/02/2020 Spot Bond					0.00000	100.95130			0.00	0	0
<b>Total FRC287 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC287</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28( On 01/02/2020 Spot Bond					0.00000	100.95130			0.00	0	800,000,000
<b>Total FRC288 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For FRC288</b>									<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
FRC28( On 20/12/2022 Spot Bond					0.00000	101.98813			0.00	0	0
<b>Total FRC289 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC289</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29( On 20/06/2022 Spot Bond					0.00000	102.23818			0.00	0	0
<b>Total FRC290 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC290</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29( On 26/01/2021 Spot Bond					0.00000	101.22023			0.00	0	0
<b>Total FRC291 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC291</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.85887			0.00	0	0
<b>Total FRC292 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC292</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 18/04/2021 Spot Bond					0.00000	101.23027			0.00	0	0
<b>Total FRC293 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC293</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 18/04/2021 Spot Bond					0.00000	101.21589			0.00	0	0
<b>Total FRC294 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC294</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 14/05/2024 Spot Bond					0.00000	100.66013			0.00	0	0
<b>Total FRC295 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC295</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 14/05/2024 Spot Bond					0.00000	100.63843			0.00	0	0
<b>Total FRC296 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC296</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 14/05/2024 Spot Bond					0.00000	100.64544			0.00	0	0
<b>Total FRC297 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC297</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.54626			0.00	0	0
<b>Total FRC298 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC298</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 20/06/2024 Spot Bond					0.00000	102.39286			0.00	0	0
<b>Total FRC299 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC299</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30: On 25/04/2023 Spot Bond					0.00000	101.25750			0.00	0	0
<b>Total FRC300 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC300</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30: On 30/11/2020 Spot Bond					0.00000	100.17306			0.00	0	0
<b>Total FRC301 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC301</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30: On 11/11/2024 Spot Bond					0.00000	100.76492			0.00	0	0
<b>Total FRC302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30: On 31/05/2024 Spot Bond					0.00000	100.27540			0.00	0	0
<b>Total FRC303 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC303</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC30 On 28/12/2020 Spot Bond					0.00000	101.64360				0.00	0	0
<b>Total FRC304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30 On 06/11/2023 Spot Bond					0.00000	100.92681				0.00	0	1,088,600,000
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,088,600,000</b>
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	<b>1,088,600,000</b>
FRC30 On 27/02/2023 Spot Bond					0.00000	100.29641				0.00	0	1,154,100,000
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,154,100,000</b>
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	<b>1,154,100,000</b>
FRC30 On 12/08/2020 Spot Bond					0.00000	100.61152				0.00	0	0
<b>Total FRC307 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC307</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30 On 31/05/2024 Spot Bond					0.00000	100.27060				0.00	0	0
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30 On 20/06/2024 Spot Bond					0.00000	100.62204				0.00	0	0
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC31 On 20/12/2024 Spot Bond					0.00000	100.47391				0.00	0	0
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC31 On 23/02/2021 Spot Bond					0.00000	100.37113				0.00	0	0
<b>Total FRC311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC31 On 23/02/2021 Spot Bond					0.00000	100.37113				0.00	0	0
<b>Total FRC312 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC312</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC31 On 20/06/2024 Spot Bond					0.00000	100.47668				0.00	0	0
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC31 On 23/02/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRC314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			4.67000	4.67000	4.67000	153.62897				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC69 On 31/01/2022 Spot Bond			4.61000	4.61000	4.61000	153.83835				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			4.59000	4.59000	4.59000	153.90822				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>
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD17I 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>
FRD19I 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>
FRD20I 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>
FRD23I 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>
FRD24I 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>
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD25U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD25U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD30U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD30U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			5.02000	85.60503	5.02000	85.58313			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			4.92000	98.47648	4.92000	98.45177			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>
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.93383			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	102.28454			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	101.21671			0.00	1,890,339,200	472,584,800
<b>Total FRJ22 SPOT</b>									<b>0.00</b>	<b>1,890,339,200</b>	<b>472,584,800</b>
<b>Total For FRJ22</b>									<b>0.00</b>	<b>1,890,339,200</b>	<b>472,584,800</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.28634			0.00	6,548,303,600	1,837,075,900
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>6,548,303,600</b>	<b>1,837,075,900</b>
<b>Total For FRJ23</b>									<b>0.00</b>	<b>6,548,303,600</b>	<b>1,837,075,900</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.59284			0.00	28,846,998,800	7,211,749,700
<b>Total FRJ24 SPOT</b>									<b>0.00</b>	<b>28,846,998,800</b>	<b>7,211,749,700</b>
<b>Total For FRJ24</b>									<b>0.00</b>	<b>28,846,998,800</b>	<b>7,211,749,700</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.09269			0.00	25,511,894,800	6,377,973,700
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>25,511,894,800</b>	<b>6,377,973,700</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>25,511,894,800</b>	<b>6,377,973,700</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.10464			0.00	14,328,982,400	3,582,245,600
<b>Total FRJ26 SPOT</b>									<b>0.00</b>	<b>14,328,982,400</b>	<b>3,582,245,600</b>
<b>Total For FRJ26</b>									<b>0.00</b>	<b>14,328,982,400</b>	<b>3,582,245,600</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.38333			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.61659				0.00	0	0
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS100 On 15/01/2024 Spot Bond			3.78800	3.78800	3.78800	104.34454				0.00	0	0
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 31/01/2038 Spot Bond			4.16500	4.16500	4.16500	109.47676				0.00	0	0
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond					0.00000	101.06930				0.00	253,305,600	63,326,400
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>253,305,600</b>	<b>63,326,400</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>253,305,600</b>	<b>63,326,400</b>
FRS104 On 23/01/2024 Spot Bond					0.00000	101.06930				0.00	0	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 31/01/2038 Spot Bond			4.30500	107.34926	4.30500	107.32408				0.00	0	0
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 07/12/2033 Spot Bond			4.31500	211.58600	4.31500	211.53615				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 31/01/2038 Spot Bond			5.09500	96.11607	5.09500	96.09151				0.00	0	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 07/12/2033 Spot Bond			4.34500	4.34500	4.34500	210.84829				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 31/01/2025 Spot Bond			4.41000	128.21773	4.41000	128.18729				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS115 On 31/01/2038 Spot Bond			3.70500	116.94912	3.70500	116.92356				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			4.69500	101.61576	4.69500	101.59087				0.00	0	0
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			4.46500	208.17394	4.46500	208.12403				0.00	0	0
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 07/12/2033 Spot Bond			4.51500	207.05151	4.51500	207.00161				0.00	0	0
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 31/01/2025 Spot Bond			3.94000	163.68988	3.94000	114.89517				0.00	0	0
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 07/12/2033 Spot Bond			4.54500	206.38162	4.54500	206.33172				0.00	0	0
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS124 On 31/01/2038 Spot Bond			5.66500	88.89289	5.66500	88.86883				0.00	0	0
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/03/2028 Spot Bond			5.15000	166.06419	5.15000	166.02137				0.00	0	0
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/01/2038 Spot Bond			5.19500	94.79824	5.19500	94.77377				0.00	0	0
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 31/03/2028 Spot Bond			4.67000	172.02430	4.67000	171.98214				0.00	0	0
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS131 On 31/03/2028 Spot Bond			4.73000	171.26590	4.73000	171.22365				0.00	0	0
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS132 On 07/12/2033 Spot Bond			5.05500	195.38966	5.05500	195.33975				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS13: On 24/03/2020 Spot Bond					0.00000	101.02031				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			5.12500	95.71839	5.12500	95.69385				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			5.38000	5.38000	5.38000	92.39367				0.00	0	0
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 31/01/2038 Spot Bond			4.92500	98.40806	4.92500	98.38336				0.00	0	0
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 31/03/2028 Spot Bond			4.54000	173.68083	4.54000	173.63885				0.00	0	0
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 07/12/2033 Spot Bond			4.82500	200.25552	4.82500	200.20560				0.00	0	0
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14: On 31/03/2028 Spot Bond			4.67000	172.02430	4.67000	171.98214				0.00	0	0
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14: On 31/03/2028 Spot Bond			4.67000	172.02430	4.67000	171.98214				0.00	0	0
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14: On 31/03/2028 Spot Bond			4.96000	168.39435	4.96000	168.35179				0.00	0	0
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14: On 31/01/2025 Spot Bond			4.71000	126.31344	4.71000	126.28244				0.00	0	0
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14: On 31/01/2022 Spot Bond			3.73000	156.98448	3.73000	156.95005				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>
FRS14: On 31/03/2028 Spot Bond			5.02000	167.65445	5.02000	167.61179				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>

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			5.06000	167.16327	5.06000	167.12055			0.00	0	0
<b>Total FRS150 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( On 31/01/2025 Spot Bond			4.68000	126.50241	4.68000	126.47147			0.00	0	0
<b>Total FRS151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( On 31/03/2028 Spot Bond			4.48000	174.45159	4.48000	174.40972			0.00	0	0
<b>Total FRS152 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( On 31/03/2028 Spot Bond			5.07000	5.07000	5.07000	166.99802			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	12.52136			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	14.27809			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	16.80982			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	19.23562			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	11.74899			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	13.15598			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	15.34459			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	17.43410			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS167 On 01/08/2022 Spot Bond					0.00000	10.87478				0.00	0	0
<b>Total FRS167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS168 On 01/08/2022 Spot Bond					0.00000	10.87234				0.00	0	0
<b>Total FRS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS169 On 01/08/2021 Spot Bond					0.00000	10.29372				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	16.44287				0.00	0	0
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS171 On 16/10/2022 Spot Bond					0.00000	101.32458				0.00	0	0
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS172 On 16/10/2024 Spot Bond					0.00000	101.40663				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	107.55479				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	94.08889				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	13.95386				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	13.95385				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	16.13442				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>
FRS180 On 18/09/2023 Spot Bond					0.00000	102.05754				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	102.65370				0.00	0	0
<b>Total FRS181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18 On 27/09/2025 Spot Bond					0.00000	101.92876				0.00	0	0
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18 On 04/10/2021 Spot Bond					0.00000	97.19108				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>
FRS18 On 16/11/2023 Spot Bond					0.00000	97.58370				0.00	0	0
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18 On 20/11/2019 Spot Bond					0.00000	112.62837				0.00	0	0
<b>Total FRS185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18 On 23/01/2024 Spot Bond					0.00000	106.91824				0.00	0	61,173,000
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>61,173,000</b>
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	<b>61,173,000</b>
FRS18 On 23/01/2024 Spot Bond					0.00000	118.22550				0.00	0	303,536,800
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>303,536,800</b>
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	<b>303,536,800</b>
FRS18 On 23/01/2024 Spot Bond					0.00000	112.28193				0.00	0	0
<b>Total FRS188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS19 On 16/03/2020 Spot Bond					0.00000	112.00873				0.00	0	0
<b>Total FRS190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS19 On 16/03/2020 Spot Bond					0.00000	109.82599				0.00	0	0
<b>Total FRS191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS19 On 19/03/2020 Spot Bond					0.00000	101.20590				0.00	0	0
<b>Total FRS192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS19 On 23/03/2020 Spot Bond					0.00000	108.88737				0.00	0	0
<b>Total FRS193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS194 On 19/06/2026 Spot Bond					0.00000	45.90308			0.00	0	0
<b>Total FRS194 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS194</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS195 On 19/06/2026 Spot Bond					0.00000	40.16588			0.00	0	0
<b>Total FRS195 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS195</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS197 On 05/08/2024 Spot Bond					0.00000	100.78786			0.00	0	0
<b>Total FRS197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS198 On 03/08/2020 Spot Bond					0.00000	103.47574			0.00	0	0
<b>Total FRS198 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS198</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS199 On 05/08/2025 Spot Bond					0.00000	100.85873			0.00	0	0
<b>Total FRS199 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS199</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS200 On 12/08/2025 Spot Bond					0.00000	100.68691			0.00	0	0
<b>Total FRS200 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS200</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS201 On 06/08/2025 Spot Bond					0.00000	100.33720			0.00	0	0
<b>Total FRS201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS202 On 23/08/2025 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total FRS202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS203 On 04/03/2020 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total FRS203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			3.42000	3.42000	3.42000	298.30911			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			3.31000	3.31000	3.31000	299.54207			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			4.03000	4.03000	4.03000	291.58158			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46 On 31/01/2022 Spot Bond			3.52000	157.73778	3.52000	157.70407			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	100.99257			0.00	147,326,800	36,831,700
<b>Total FRS49 SPOT</b>									<b>0.00</b>	<b>147,326,800</b>	<b>36,831,700</b>
<b>Total For FRS49</b>									<b>0.00</b>	<b>147,326,800</b>	<b>36,831,700</b>
FRS51 On 31/01/2022 Spot Bond			3.22000	158.82165	3.22000	158.78899			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	100.84010			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			4.14500	102.71281	4.14500	102.68916			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			3.83500	76.64761	3.83500	109.58402			0.00	0	0
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	131.69869			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			3.90000	3.90000	3.90000	131.50078			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			4.22000	4.22000	4.22000	289.52354			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			7.28800	103.14078	7.28800	103.12046			0.00	0	1,570,697,700
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,570,697,700</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>1,570,697,700</b>
FRX20 On 01/10/2020 Spot Bond			7.38000	105.23424	7.38000	105.21341			0.00	0	122,872,100
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>122,872,100</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>122,872,100</b>
FRX23 On 28/02/2023 Spot Bond			7.87000	7.87000	7.87000	99.83042			0.00	0	5,000,000,000
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</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
FRX24 On 10/12/2024 Spot Bond			8.09500	113.84824	8.09500	113.82356			8,353,058,076,500.00	1,031,878,700	1,031,878,700
<b>Total FRX24 SPOT</b>									<b>8,353,058,076,500.00</b>	<b>1,031,878,700</b>	<b>1,031,878,700</b>
<b>Total For FRX24</b>									<b>8,353,058,076,500.00</b>	<b>1,031,878,700</b>	<b>1,031,878,700</b>
FRX25 On 26/07/2025 Spot Bond			9.09000	104.15232	9.09000	104.12716			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			8.56000	109.09820	8.56000	109.07321			378,643,040,000.00	44,234,000	522,117,000
<b>Total FRX26 SPOT</b>									<b>378,643,040,000.00</b>	<b>44,234,000</b>	<b>522,117,000</b>
<b>Total For FRX26</b>									<b>378,643,040,000.00</b>	<b>44,234,000</b>	<b>522,117,000</b>
FRX27 On 07/03/2027 Spot Bond			8.62000	108.61727	8.62000	108.59210			113,084,918,000.00	13,118,900	13,118,900
<b>Total FRX27 SPOT</b>									<b>113,084,918,000.00</b>	<b>13,118,900</b>	<b>13,118,900</b>
<b>Total For FRX27</b>									<b>113,084,918,000.00</b>	<b>13,118,900</b>	<b>13,118,900</b>
FRX28 On 26/07/2028 Spot Bond			8.94000	108.36987	8.94000	108.34412			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			9.27500	104.19173	9.27500	104.16606			0.00	0	0
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX31 On 21/02/2031 Spot Bond			9.42000	101.05891	9.42000	101.03363			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			9.46000	112.36720	9.46000	112.33883			0.00	0	0
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			10.39000	81.96019	10.39000	81.93752			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>
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.54204			0.00	0	0
<b>Total FS3A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS3A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.61397			0.00	1,209,817,200	302,454,300
<b>Total FS3B1 SPOT</b>									<b>0.00</b>	<b>1,209,817,200</b>	<b>302,454,300</b>
<b>Total For FS3B1</b>									<b>0.00</b>	<b>1,209,817,200</b>	<b>302,454,300</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
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.41983				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	99.79879				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	100.24741				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	100.45693				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	102.50615				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	101.06044				0.00	0	2,650,000,000
<b>Total GBL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,650,000,000</b>
<b>Total For GBL04</b>										<b>0.00</b>	<b>0</b>	<b>2,650,000,000</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
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GH2A1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH2A1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2020 Spot Bond					0.00000	100.32026			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	100.32402			0.00	0	0
<b>Total GH31A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2020 Spot Bond					0.00000	100.34848			0.00	0	0
<b>Total GH31B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31C On 25/02/2020 Spot Bond					0.00000	100.37853			0.00	0	0
<b>Total GH31C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31D On 25/02/2020 Spot Bond					0.00000	100.39729			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>
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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB22U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB22U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB24U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB24U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB25U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB25U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB27U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB27U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB28U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB28U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB30U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB30U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB31U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB31U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB32U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB32U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB33U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB33U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRL35 On 12/06/2029 Spot Bond			4.15000	102.56109	4.15000	102.53738			0.00	0	0
<b>Total GRL35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRL35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	102.50664			0.00	12,000,000,000	0
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>12,000,000,000</b>	<b>0</b>
<b>Total For GRT07</b>									<b>0.00</b>	<b>12,000,000,000</b>	<b>0</b>
GRT11 On 13/05/2021 Spot Bond					0.00000	101.62883			0.00	27,164,491,200	6,791,122,800
<b>Total GRT11 SPOT</b>									<b>0.00</b>	<b>27,164,491,200</b>	<b>6,791,122,800</b>
<b>Total For GRT11</b>									<b>0.00</b>	<b>27,164,491,200</b>	<b>6,791,122,800</b>
GRT12 On 24/06/2020 Spot Bond					0.00000	102.37623			0.00	0	0
<b>Total GRT12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT13 On 15/04/2020 Spot Bond					0.00000	101.72074			0.00	0	0
<b>Total GRT13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	101.19902			0.00	1,512,272,000	378,068,000
<b>Total GRT14 SPOT</b>									<b>0.00</b>	<b>1,512,272,000</b>	<b>378,068,000</b>
<b>Total For GRT14</b>									<b>0.00</b>	<b>1,512,272,000</b>	<b>378,068,000</b>
GRT15 On 15/04/2020 Spot Bond					0.00000	101.63336			0.00	0	0
<b>Total GRT15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT16 On 17/10/2021 Spot Bond					0.00000	102.68816			0.00	1,890,339,200	472,584,800
<b>Total GRT16 SPOT</b>									<b>0.00</b>	<b>1,890,339,200</b>	<b>472,584,800</b>
<b>Total For GRT16</b>									<b>0.00</b>	<b>1,890,339,200</b>	<b>472,584,800</b>
GRT17 On 17/10/2023 Spot Bond			8.75000	108.77002	8.75000	108.74457			0.00	0	0
<b>Total GRT17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT18 On 13/03/2020 Spot Bond					0.00000	100.20950			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	100.86242			0.00	4,400,000,000	2,200,000,000
<b>Total GRT19 SPOT</b>									<b>0.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>
<b>Total For GRT19</b>									<b>0.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT20 On 03/04/2024 Spot Bond					0.00000	102.80664				0.00	0	0
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT21 On 03/04/2024 Spot Bond			9.64000	104.76985	9.64000	104.74291				0.00	0	0
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT22 On 16/10/2022 Spot Bond					0.00000	101.29622				0.00	14,328,982,400	3,582,245,600
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>14,328,982,400</b>	<b>3,582,245,600</b>
<b>Total For GRT22</b>										<b>0.00</b>	<b>14,328,982,400</b>	<b>3,582,245,600</b>
GRT23 On 16/10/2024 Spot Bond					0.00000	101.54142				0.00	7,561,357,200	1,890,339,300
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>7,561,357,200</b>	<b>1,890,339,300</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>7,561,357,200</b>	<b>1,890,339,300</b>
GRT24 On 09/03/2023 Spot Bond					0.00000	100.00003				0.00	0	0
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	100.08741				0.00	0	0
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	101.31106				0.00	0	0
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	101.85566				0.00	0	1,000,000,000
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
GRT28 On 10/12/2021 Spot Bond					0.00000	99.97957				0.00	0	0
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT29 On 10/12/2023 Spot Bond					0.00000	99.97896				0.00	636,365,600	156,073,100
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>636,365,600</b>	<b>156,073,100</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>636,365,600</b>	<b>156,073,100</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	100.41539				0.00	0	0
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	100.27220				0.00	0	0
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT32 On 18/04/2024 Spot Bond					0.00000	101.23818			0.00	0	0
<b>Total GRT32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT33 On 18/04/2026 Spot Bond					0.00000	101.26824			0.00	0	0
<b>Total GRT33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	101.31285			0.00	0	0
<b>Total GRT34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT36 On 27/06/2024 Spot Bond					0.00000	101.73732			0.00	0	0
<b>Total GRT36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRX01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRX02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
H6T2U On 02/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total H6T2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H6T2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total H7T2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H7T2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
H7T3U On 02/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total H7T3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H7T3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total H8T1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H8T1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HC2T3 On 05/10/2019 Spot Bond					0.00000	101.49066			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	100.24277			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.92173			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>
HILB06 On 11/07/2020 Spot Bond					0.00000	101.46809			0.00	0	0
<b>Total HILB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB07 On 11/07/2021 Spot Bond					0.00000	101.48610			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	101.82560			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	101.72963			0.00	0	0
<b>Total HILB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	100.03174			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>
HILB11 On 15/03/2024 Spot Bond					0.00000	99.84378			0.00	0	120,000,000
<b>Total HILB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For HILB11</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
HILB12 On 15/03/2024 Spot Bond					0.00000	99.84472			0.00	0	0
<b>Total HILB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB12</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	109.71000	10.00000	109.68100			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF06 On 20/02/2020 Spot Bond					0.00000	100.53332				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>
HPF11 On 31/03/2023 Spot Bond					0.00000	101.73917				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>
HPF12 On 31/03/2024 Spot Bond					0.00000	101.67228				0.00	0	0
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			7.32000	103.12553	7.32000	103.10538				0.00	0	53,097,468,200
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>53,097,468,200</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>53,097,468,200</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	54.57575	100.00000	54.45561				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			3.81000	294.05190	3.81000	293.98663				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			4.12000	4.12000	4.12000	293.66996				0.00	0	0
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 28/02/2033 Spot Bond			4.35000	78.82156	4.35000	95.53551				0.00	0	0
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2034 Spot Bond			10.56500	91.25082	10.56500	91.22530				0.00	0	690,000,000
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>690,000,000</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>690,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.12515	100.00000	10.10287				0.00	0	0
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2035 Spot Bond			10.57000	90.95270	10.57000	90.92725				0.00	0	20,000,000,000
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.12487	100.00000	10.10258				0.00	0	0
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF09 On 19/09/2019 Spot Bond					0.00000	99.81707			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>
HWF11 On 15/07/2022 Spot Bond					0.00000	101.37399			0.00	0	15,000,000,000
<b>Total HWF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
<b>Total For HWF11</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	101.01727			0.00	0	4,000,000,000
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For HWF12</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	109.71000	10.00000	109.68100			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			3.26000	135.82513	3.26000	135.79703		341,941,109,208,000.00	104,889,910,800	257,813,704,100	
<b>Total I2025 SPOT</b>								<b>1,941,109,208,000.00</b>	<b>104,889,910,800</b>	<b>257,813,704,100</b>	
<b>Total For I2025</b>								<b>1,941,109,208,000.00</b>	<b>104,889,910,800</b>	<b>257,813,704,100</b>	
I2029 On 31/03/2029 Spot Bond			3.43500	101.90340	3.43500	101.88179		141,735,777,225,000.00	41,262,235,000	75,905,708,900	
<b>Total I2029 SPOT</b>								<b>1,735,777,225,000.00</b>	<b>41,262,235,000</b>	<b>75,905,708,900</b>	
<b>Total For I2029</b>								<b>1,735,777,225,000.00</b>	<b>41,262,235,000</b>	<b>75,905,708,900</b>	
I2033 On 28/02/2033 Spot Bond			3.52000	101.60954	3.52000	101.58766		80,608,868,032,000.00	22,900,246,600	71,707,456,100	
<b>Total I2033 SPOT</b>								<b>10,608,868,032,000.00</b>	<b>22,900,246,600</b>	<b>71,707,456,100</b>	
<b>Total For I2033</b>								<b>10,608,868,032,000.00</b>	<b>22,900,246,600</b>	<b>71,707,456,100</b>	
I2038 On 31/01/2038 Spot Bond			3.54500	119.68008	3.54500	119.65444		189,125,166,138,500.00	53,349,835,300	225,340,943,000	
<b>Total I2038 SPOT</b>								<b>19,125,166,138,500.00</b>	<b>53,349,835,300</b>	<b>225,340,943,000</b>	
<b>Total For I2038</b>								<b>19,125,166,138,500.00</b>	<b>53,349,835,300</b>	<b>225,340,943,000</b>	
I2046 On 31/03/2046 Spot Bond			3.61000	111.97318	3.61000	111.94892		405,984,565,946,000.00	112,461,098,600	128,833,052,900	
<b>Total I2046 SPOT</b>								<b>15,984,565,946,000.00</b>	<b>112,461,098,600</b>	<b>128,833,052,900</b>	
<b>Total For I2046</b>								<b>15,984,565,946,000.00</b>	<b>112,461,098,600</b>	<b>128,833,052,900</b>	
I2050 On 31/12/2050 Spot Bond			3.62000	114.87824	3.60000	115.31538		53,244,210,348,000.00	14,708,345,400	204,430,295,978	
<b>Total I2050 SPOT</b>								<b>13,244,210,348,000.00</b>	<b>14,708,345,400</b>	<b>204,430,295,978</b>	
<b>Total For I2050</b>								<b>13,244,210,348,000.00</b>	<b>14,708,345,400</b>	<b>204,430,295,978</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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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>
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB121U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB121U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB122U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB122U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB125U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB125U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB126U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB126U</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	100.31846				0.00	4,158,746,400	1,039,686,600
<b>Total IBL100 SPOT</b>										<b>0.00</b>	<b>4,158,746,400</b>	<b>1,039,686,600</b>
<b>Total For IBL100</b>										<b>0.00</b>	<b>4,158,746,400</b>	<b>1,039,686,600</b>
IBL101 On 24/05/2022 Spot Bond			8.22500	8.22500	8.22500	104.66666				0.00	0	0
<b>Total IBL101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL102 On 24/05/2022 Spot Bond					0.00000	100.68793				0.00	0	0
<b>Total IBL102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.27168				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			7.84000	7.84000	7.84000	101.14220				0.00	0	0
<b>Total IBL106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL108 On 22/11/2019 Spot Bond					0.00000	100.40345				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			3.88000	293.28446	3.88000	293.21881				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 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.06480				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	100.62756				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	100.42519				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	100.77456				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	100.43690				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	101.82874				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>
IBL118 On 24/07/2020 Spot Bond					0.00000	101.03904				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	100.54804				0.00	6,767,625,200	1,691,906,300
<b>Total IBL119 SPOT</b>										<b>0.00</b>	<b>6,767,625,200</b>	<b>1,691,906,300</b>
<b>Total For IBL119</b>										<b>0.00</b>	<b>6,767,625,200</b>	<b>1,691,906,300</b>
IBL120 On 12/10/2020 Spot Bond					0.00000	101.35104				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>
IBL123 On 14/02/2022 Spot Bond					0.00000	100.74924				0.00	0	0
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL124 On 14/02/2024 Spot Bond					0.00000	100.59634				0.00	0	0
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL127 On 02/04/2020 Spot Bond					0.00000	101.53644			0.00	0	0
<b>Total IBL127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL128 On 11/04/2022 Spot Bond					0.00000	101.40462			0.00	0	0
<b>Total IBL128 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL128</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL129 On 30/05/2022 Spot Bond					0.00000	100.46631			0.00	0	0
<b>Total IBL129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL130 On 22/07/2022 Spot Bond					0.00000	101.36593			0.00	0	0
<b>Total IBL130 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL130</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL131 On 07/08/2020 Spot Bond					0.00000	100.68937			0.00	0	0
<b>Total IBL131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL132 On 12/08/2024 Spot Bond					0.00000	100.62167			0.00	0	0
<b>Total IBL132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			3.27000	3.27000	3.27000	158.60753			0.00	0	0
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.71000	10.00000	109.68100			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>
IBL46 On 15/01/2020 Spot Bond			8.06500	100.79647	8.06500	100.77481		7,872,559,422,000.00	976,138,800	488,069,400	
<b>Total IBL46 SPOT</b>								<b>7,872,559,422,000.00</b>	<b>976,138,800</b>	<b>488,069,400</b>	
<b>Total For IBL46</b>								<b>7,872,559,422,000.00</b>	<b>976,138,800</b>	<b>488,069,400</b>	
IBL50 On 02/08/2020 Spot Bond			7.82500	102.03051	7.82500	102.00924		1,952,530,777,500.00	249,524,700	249,524,700	
<b>Total IBL50 SPOT</b>								<b>1,952,530,777,500.00</b>	<b>249,524,700</b>	<b>249,524,700</b>	
<b>Total For IBL50</b>								<b>1,952,530,777,500.00</b>	<b>249,524,700</b>	<b>249,524,700</b>	
IBL60 On 17/02/2024 Spot Bond			8.87000	105.64469	8.87000	105.61978		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>	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.34445			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL67 On 31/01/2022 Spot Bond			3.37000	158.27857	3.37000	158.24538			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	100.94646			0.00	0	745,169,600
<b>Total IBL75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>745,169,600</b>
<b>Total For IBL75</b>									<b>0.00</b>	<b>0</b>	<b>745,169,600</b>
IBL77 On 25/11/2020 Spot Bond					0.00000	100.67160			0.00	880,000,000	440,000,000
<b>Total IBL77 SPOT</b>									<b>0.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
<b>Total For IBL77</b>									<b>0.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
IBL78 On 25/11/2022 Spot Bond			8.96000	105.85797	8.96000	105.83277			0.00	0	0
<b>Total IBL78 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL78</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>
IBL86 On 20/05/2021 Spot Bond					0.00000	101.58513			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>
IBL88 On 20/05/2021 Spot Bond			7.80500	107.06286	7.80500	107.04058		21,276,572,051,000.00	2,726,018,200	1,363,009,100	
<b>Total IBL88 SPOT</b>								<b>21,276,572,051,000.00</b>	<b>2,726,018,200</b>	<b>1,363,009,100</b>	
<b>Total For IBL88</b>								<b>21,276,572,051,000.00</b>	<b>2,726,018,200</b>	<b>1,363,009,100</b>	
IBL88/F On 20/05/2021 Spot Bond			100.00000	35.96142	100.00000	35.88226			0.00	0	0
<b>Total IBL88/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL89 On 26/05/2021 Spot Bond					0.00000	100.34845			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>
IBL92 On 12/01/2020 Spot Bond					0.00000	101.42313			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	0.00000			0.00	0	0
<b>Total IBL94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL95 On 12/09/2021 Spot Bond					0.00000	101.09811			0.00	0	0
<b>Total IBL95 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL95</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL96 On 21/09/2019 Spot Bond					0.00000	101.90466			0.00	0	0
<b>Total IBL96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL97 On 03/10/2019 Spot Bond					0.00000	101.60548			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	103.40358			0.00	0	0
<b>Total IBL98 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL98</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL99 On 21/10/2019 Spot Bond			8.65000	103.49440	8.65000	103.47012			0.00	0	0
<b>Total IBL99 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL99</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IDC01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDC02L On 28/02/2028 Spot Bond			100.00000	9.61360	100.00000	9.59244			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>
IDCG03 On 22/10/2020 Spot Bond			7.85500	103.70687	7.85500	103.68504		7,721,282,764,000.00	982,976,800	274,744,200	
<b>Total IDCG03 SPOT</b>								<b>7,721,282,764,000.00</b>	<b>982,976,800</b>	<b>274,744,200</b>	
<b>Total For IDCG03</b>								<b>7,721,282,764,000.00</b>	<b>982,976,800</b>	<b>274,744,200</b>	
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.48317			0.00	1,890,339,200	472,584,800
<b>Total IDCG05 SPOT</b>									<b>0.00</b>	<b>1,890,339,200</b>	<b>472,584,800</b>
<b>Total For IDCG05</b>									<b>0.00</b>	<b>1,890,339,200</b>	<b>472,584,800</b>
IDCG06 On 24/11/2024 Spot Bond			8.94000	105.29822	8.94000	105.27319			0.00	0	142,578,900
<b>Total IDCG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>142,578,900</b>
<b>Total For IDCG06</b>									<b>0.00</b>	<b>0</b>	<b>142,578,900</b>
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.62997			0.00	0	0
<b>Total IDCG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			11.30000	103.48859	11.30000	103.45403			0.00	0	0
<b>Total IDCG08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.30222			0.00	3,780,678,400	945,169,600
<b>Total IDCG09 SPOT</b>									<b>0.00</b>	<b>3,780,678,400</b>	<b>945,169,600</b>
<b>Total For IDCG09</b>									<b>0.00</b>	<b>3,780,678,400</b>	<b>945,169,600</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.08801				0.00	0	0
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			9.44000	109.84643	9.44000	109.81875				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	101.57732				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>
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.81149				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>
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.63415				0.00	0	0
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.08560				0.00	0	0
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.25135				0.00	0	0
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.75807				0.00	30,000,000,000	10,000,000,000
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For IDCG17</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>10,000,000,000</b>
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.93686				0.00	0	0
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.93407				0.00	0	0
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.57699				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	101.99094				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IDCP1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.43086	100.00000	7.41442			0.00	0	0
<b>Total IDCP2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IDCP3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			8.34000	103.75866	8.34000	103.73550			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			7.96500	104.73026	7.96500	104.70791			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>
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>
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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN329U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN334U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN334U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN342U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN342U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN343U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN343U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN345U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN345U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN347U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN347U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN355U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN355U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>
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>
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN395U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN395U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN396U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN396U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN399U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN399U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN402U On 15/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN402U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN402U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN403U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN403U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN404U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN404U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN405U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN405U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN406U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN406U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN407U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN407U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN409U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN409U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN410U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN410U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond					0.00000	70.07395			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	109.71000	10.00000	109.68100			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>
ING362 On 24/02/2021 Spot Bond					0.00000	100.16741			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>
ING371 On 31/01/2020 Spot Bond					0.00000	100.91026			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	100.97562				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	100.27345				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	88.46049				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>
ING394 On 31/01/2020 Spot Bond					0.00000	100.86750				0.00	0	0
<b>Total ING394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond					0.00000	101.04519				0.00	0	7,471,500,000
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,471,500,000</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>7,471,500,000</b>
INLV02 On 20/10/2020 Spot Bond					0.00000	102.37231				0.00	0	0
<b>Total INLV02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV03 On 11/02/2021 Spot Bond					0.00000	102.64588				0.00	0	0
<b>Total INLV03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV04 On 11/02/2021 Spot Bond			10.10500	104.46129	10.10500	104.43331				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	105.93821				0.00	0	19,706,500
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,706,500</b>
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	<b>19,706,500</b>
IPC26U On 08/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPC26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPC26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.71000	10.00000	109.68100				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>
IPF13 On 04/12/2020 Spot Bond					0.00000	100.02318				0.00	0	0
<b>Total IPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF15 On 17/12/2020 Spot Bond					0.00000	102.19089			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	102.04525			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	101.83631			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	101.85734			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	101.87837			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	101.95002			0.00	2,435,508,800	608,877,200
<b>Total IPF20 SPOT</b>									<b>0.00</b>	<b>2,435,508,800</b>	<b>608,877,200</b>
<b>Total For IPF20</b>									<b>0.00</b>	<b>2,435,508,800</b>	<b>608,877,200</b>
IPF21 On 17/03/2022 Spot Bond					0.00000	102.70094			0.00	0	0
<b>Total IPF21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF22 On 14/06/2022 Spot Bond					0.00000	99.84295			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	100.83030			0.00	5,671,017,600	1,417,754,400
<b>Total IPF24 SPOT</b>									<b>0.00</b>	<b>5,671,017,600</b>	<b>1,417,754,400</b>
<b>Total For IPF24</b>									<b>0.00</b>	<b>5,671,017,600</b>	<b>1,417,754,400</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	101.35376			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>
IPF26 On 07/11/2023 Spot Bond					0.00000	100.66490			0.00	0	0
<b>Total IPF26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF27 On 07/11/2024 Spot Bond					0.00000	100.67225				0.00	0	0
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF30 On 25/03/2024 Spot Bond					0.00000	101.81379				0.00	0	0
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	102.25963				0.00	0	0
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF32 On 01/07/2026 Spot Bond					0.00000	101.71645				0.00	0	0
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC25 On 25/10/2019 Spot Bond					0.00000	100.92378				0.00	0	0
<b>Total IPFC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPL8/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.30476	2.75000	100.29732				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			6.63000	149.14112	6.63000	149.09680				0.00	0	0
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond					0.00000	99.93173				0.00	0	0
<b>Total IV025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2019 Spot Bond					0.00000	101.90928				0.00	13,424,315,600	3,356,078,900
<b>Total IV026 SPOT</b>										<b>0.00</b>	<b>13,424,315,600</b>	<b>3,356,078,900</b>
<b>Total For IV026</b>										<b>0.00</b>	<b>13,424,315,600</b>	<b>3,356,078,900</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030 On 31/01/2025 Spot Bond			5.26000	5.26000	5.26000	122.87302			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			5.26000	5.26000	5.26000	122.87302			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	99.94926			0.00	14,177,544,400	3,544,386,100
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>14,177,544,400</b>	<b>3,544,386,100</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>14,177,544,400</b>	<b>3,544,386,100</b>
IV033 On 11/02/2021 Spot Bond					0.00000	102.50639			0.00	0	0
<b>Total IV033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV034 On 11/02/2021 Spot Bond			10.00500	104.18212	10.00500	104.15449			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	108.27202			0.00	0	3,000,000,000
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
IV036 On 22/07/2021 Spot Bond					0.00000	101.50229			0.00	0	0
<b>Total IV036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV038 On 23/09/2021 Spot Bond					0.00000	102.39301			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			5.47000	5.47000	5.47000	150.87057			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	106.38264			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			10.35500	108.27075	10.35500	108.24105			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	105.50972			0.00	0	0
<b>Total IV042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV043 On 21/11/2021 Spot Bond			10.24500	10.24500	10.24500	108.07337			0.00	0	0
<b>Total IV043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV044 On 31/01/2022 Spot Bond					0.00000	101.20763			0.00	7,183,289,200	1,795,822,300
<b>Total IV044 SPOT</b>									<b>0.00</b>	<b>7,183,289,200</b>	<b>1,795,822,300</b>
<b>Total For IV044</b>									<b>0.00</b>	<b>7,183,289,200</b>	<b>1,795,822,300</b>
IV045 On 31/01/2022 Spot Bond			4.42000	154.54043	4.42000	154.50371			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	104.58712			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>
IV050 On 26/06/2024 Spot Bond					0.00000	102.57771			0.00	0	0
<b>Total IV050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV050</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>
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>
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV142U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV142U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			5.33000	163.89106	5.33000	163.84800			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA956 On 05/09/2019 Spot Bond			7.15000	7.15000	7.15000	7.15000			0.00	0	0
<b>Total IVA956 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA956</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA957 On 12/09/2019 Spot Bond			7.15000	7.15000	7.15000	99.84353			0.00	0	0
<b>Total IVA957 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA957</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA958 On 19/09/2019 Spot Bond			7.15000	7.15000	7.15000	99.70703			0.00	0	0
<b>Total IVA958 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA958</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA959 On 26/09/2019 Spot Bond			7.15000	7.15000	7.15000	99.57089			0.00	0	0
<b>Total IVA959 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA959</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA961 On 10/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.29973			0.00	0	0
<b>Total IVA961 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA961</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA962 On 17/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.16471			0.00	0	0
<b>Total IVA962 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA962</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA963 On 24/10/2019 Spot Bond			7.25000	7.25000	7.25000	99.01662			0.00	0	0
<b>Total IVA963 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA963</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA964 On 31/10/2019 Spot Bond			7.25000	7.25000	7.25000	98.88048			0.00	0	0
<b>Total IVA964 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA964</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA965 On 07/11/2019 Spot Bond			7.25000	7.25000	7.25000	98.74472			0.00	0	0
<b>Total IVA965 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA965</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA966 On 14/11/2019 Spot Bond			7.35000	7.35000	7.35000	98.59043			0.00	0	0
<b>Total IVA966 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA966</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA969 On 05/12/2019 Spot Bond			7.40000	7.40000	7.40000	98.16895			0.00	0	0
<b>Total IVA969 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA969</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA970 On 12/12/2019 Spot Bond			7.45000	7.45000	7.45000	98.01934		199,660,000,000,000.00	26,800,000,000	26,800,000,000	
<b>Total IVA970 SPOT</b>								<b>19,660,000,000,000.00</b>	<b>26,800,000,000</b>	<b>26,800,000,000</b>	
<b>Total For IVA970</b>								<b>19,660,000,000,000.00</b>	<b>26,800,000,000</b>	<b>26,800,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC005 On 25/11/2020 Spot Bond			10.00000	109.71000	10.00000	109.68100				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>
IVC034 On 30/06/2021 Spot Bond					0.00000	101.71062				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>
IVC040 On 24/07/2021 Spot Bond			7.87500	103.72070	7.87500	103.69893				0.00	0	0
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC049 On 21/11/2019 Spot Bond					0.00000	100.46098				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	102.16330				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	100.83956				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>
IVC092 On 24/11/2019 Spot Bond					0.00000	100.34856				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>
IVC094 On 06/12/2021 Spot Bond			8.72500	106.94097	8.72500	106.91602				0.00	0	0
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC097 On 29/06/2021 Spot Bond					0.00000	101.80612				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	101.06759				0.00	0	0
<b>Total IVC102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC103 On 29/06/2021 Spot Bond					0.00000	101.83474				0.00	0	0
<b>Total IVC103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC105 On 08/03/2020 Spot Bond					0.00000	100.00005				0.00	0	0
<b>Total IVC105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC106 On 13/03/2020 Spot Bond					0.00000	99.90838			0.00	0	0
<b>Total IVC106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC107 On 29/06/2021 Spot Bond					0.00000	101.81566			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>
IVC109 On 19/05/2021 Spot Bond					0.00000	101.32333			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			8.37500	105.15974	8.37500	105.13630			0.00	0	0
<b>Total IVC110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC111 On 19/05/2020 Spot Bond					0.00000	100.48651			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	99.83447			0.00	0	0
<b>Total IVC114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC116 On 16/08/2020 Spot Bond					0.00000	100.61578			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>
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	102.03703			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	100.98694			0.00	0	0
<b>Total IVC134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC135 On 31/07/2020 Spot Bond					0.00000	101.20485			0.00	0	0
<b>Total IVC135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC136 On 22/08/2021 Spot Bond					0.00000	101.07464			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	100.27745			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC138 On 17/09/2019 Spot Bond					0.00000	99.83409				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	101.55142				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>
IVC144 On 03/12/2021 Spot Bond					0.00000	100.13974				0.00	0	0
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC145 On 06/12/2020 Spot Bond					0.00000	100.06342				0.00	0	0
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC146 On 03/12/2020 Spot Bond					0.00000	100.13443				0.00	0	0
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC147 On 21/12/2021 Spot Bond					0.00000	101.88527				0.00	0	0
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC148 On 13/12/2021 Spot Bond					0.00000	99.90555				0.00	0	0
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC149 On 13/12/2021 Spot Bond					0.00000	99.90609				0.00	0	0
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC150 On 17/09/2019 Spot Bond					0.00000	99.82740				0.00	0	0
<b>Total IVC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC152 On 15/12/2024 Spot Bond					0.00000	99.80592				0.00	0	0
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC154 On 05/02/2021 Spot Bond					0.00000	100.77841				0.00	0	0
<b>Total IVC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVC155 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC155</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC156 On 22/04/2021 Spot Bond					0.00000	101.13080			0.00	0	0
<b>Total IVC156 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC156</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC157 On 27/02/2020 Spot Bond					0.00000	100.27467			0.00	0	0
<b>Total IVC157 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC158 On 02/04/2020 Spot Bond					0.00000	101.54584			0.00	0	0
<b>Total IVC158 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC158</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC159 On 06/06/2023 Spot Bond					0.00000	101.73965			0.00	0	0
<b>Total IVC159 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC159</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC160 On 05/04/2020 Spot Bond					0.00000	101.50865			0.00	0	0
<b>Total IVC160 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC160</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC161 On 09/05/2020 Spot Bond					0.00000	100.72579			0.00	0	0
<b>Total IVC161 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC161</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC162 On 21/05/2020 Spot Bond					0.00000	100.48984			0.00	0	0
<b>Total IVC162 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC162</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC163 On 17/03/2022 Spot Bond					0.00000	99.81590			0.00	0	0
<b>Total IVC163 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC163</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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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>
IVF407 On 07/04/2020 Spot Bond					0.00000	100.22438				0.00	0	45,000,000,000
<b>Total IVF407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>45,000,000,000</b>
<b>Total For IVF407</b>										<b>0.00</b>	<b>0</b>	<b>45,000,000,000</b>
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF69U On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF69U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF69U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF70U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF70U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF70U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF71U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF71U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JAS02 On 31/01/2020 Spot Bond					0.00000	101.11078				0.00	0	0
<b>Total JAS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS02</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	102.29348			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>
KAP006 On 29/06/2021 Spot Bond					0.00000	101.79658			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			8.08000	107.92899	8.08000	107.90563			0.00	0	0
<b>Total KAP007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP008 On 28/11/2019 Spot Bond					0.00000	100.38855			0.00	2,344,020,400	586,005,100
<b>Total KAP008 SPOT</b>									<b>0.00</b>	<b>2,344,020,400</b>	<b>586,005,100</b>
<b>Total For KAP008</b>									<b>0.00</b>	<b>2,344,020,400</b>	<b>586,005,100</b>
KAP009 On 24/05/2020 Spot Bond					0.00000	100.33920			0.00	18,147,257,200	4,536,814,300
<b>Total KAP009 SPOT</b>									<b>0.00</b>	<b>18,147,257,200</b>	<b>4,536,814,300</b>
<b>Total For KAP009</b>									<b>0.00</b>	<b>18,147,257,200</b>	<b>4,536,814,300</b>
KAP010 On 15/09/2020 Spot Bond					0.00000	100.13325			0.00	0	0
<b>Total KAP010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP012 On 01/12/2022 Spot Bond					0.00000	100.16825			0.00	7,561,357,200	1,890,339,300
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>7,561,357,200</b>	<b>1,890,339,300</b>
<b>Total For KAP012</b>									<b>0.00</b>	<b>7,561,357,200</b>	<b>1,890,339,300</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	100.32228			0.00	0	0
<b>Total KAP013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	101.25178			0.00	0	0
<b>Total KAP014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP11 On 24/10/2022 Spot Bond					0.00000	101.41950			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	101.76367			0.00	703,933,200	149,347,400
<b>Total KSB009 SPOT</b>									<b>0.00</b>	<b>703,933,200</b>	<b>149,347,400</b>
<b>Total For KSB009</b>									<b>0.00</b>	<b>703,933,200</b>	<b>149,347,400</b>
KW01 On 31/10/2027 Spot Bond			9.43000	127.61902	9.43000	127.58706			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK08 On 30/10/2019 Spot Bond					0.00000	100.99582			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			7.87500	103.05351	7.87500	103.03164			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	102.67223	9.62000	102.64572			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	100.36923	9.71000	100.34368			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	105.03879			0.00	1,890,339,200	472,584,800
<b>Total LBK15 SPOT</b>									<b>0.00</b>	<b>1,890,339,200</b>	<b>472,584,800</b>
<b>Total For LBK15</b>									<b>0.00</b>	<b>1,890,339,200</b>	<b>472,584,800</b>
LBK16 On 30/11/2019 Spot Bond					0.00000	100.46773			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	102.27717			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	105.39833			0.00	0	0
<b>Total LBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK20 On 08/06/2022 Spot Bond			8.41000	106.89853	8.41000	106.87446			0.00	0	5,300,000,000
<b>Total LBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,300,000,000</b>
<b>Total For LBK20</b>									<b>0.00</b>	<b>0</b>	<b>5,300,000,000</b>
LBK22 On 04/09/2020 Spot Bond					0.00000	100.68224			0.00	0	1,150,000,000
<b>Total LBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,150,000,000</b>
<b>Total For LBK22</b>									<b>0.00</b>	<b>0</b>	<b>1,150,000,000</b>
LBK23 On 05/09/2022 Spot Bond					0.00000	102.27007			0.00	0	0
<b>Total LBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK24 On 10/10/2024 Spot Bond			8.78500	110.35051	8.78500	110.32459			0.00	0	4,000,000,000
<b>Total LBK24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For LBK24</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	102.22947			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	103.31996			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			9.93500	106.96608	9.93500	106.93790			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			8.53500	106.20807	8.53500	106.18383		48,402,136,923,000.00	5,671,017,800	2,835,508,900	
<b>Total LBK29 SPOT</b>								<b>18,402,136,923,000.00</b>	<b>5,671,017,800</b>	<b>2,835,508,900</b>	
<b>Total For LBK29</b>								<b>18,402,136,923,000.00</b>	<b>5,671,017,800</b>	<b>2,835,508,900</b>	
LBK30 On 20/09/2021 Spot Bond					0.00000	101.87306			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	102.61669			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>
LBK32 On 08/11/2023 Spot Bond					0.00000	100.77883			0.00	0	0
<b>Total LBK32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK33 On 07/12/2025 Spot Bond					0.00000	100.61966			0.00	302,987,600	62,402,200
<b>Total LBK33 SPOT</b>									<b>0.00</b>	<b>302,987,600</b>	<b>62,402,200</b>
<b>Total For LBK33</b>									<b>0.00</b>	<b>302,987,600</b>	<b>62,402,200</b>
LBK35 On 26/03/2024 Spot Bond					0.00000	101.84188			0.00	5,255,353,600	1,313,838,400
<b>Total LBK35 SPOT</b>									<b>0.00</b>	<b>5,255,353,600</b>	<b>1,313,838,400</b>
<b>Total For LBK35</b>									<b>0.00</b>	<b>5,255,353,600</b>	<b>1,313,838,400</b>
LBK36 On 25/06/2020 Spot Bond					0.00000	101.72051			0.00	0	0
<b>Total LBK36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK37 On 25/06/2024 Spot Bond					0.00000	101.86557			0.00	26,464,749,200	6,616,187,300
<b>Total LBK37 SPOT</b>									<b>0.00</b>	<b>26,464,749,200</b>	<b>6,616,187,300</b>
<b>Total For LBK37</b>									<b>0.00</b>	<b>26,464,749,200</b>	<b>6,616,187,300</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
LGL04 On 14/08/2020 Spot Bond			7.73000	101.92147	7.73000	101.90047			0.00	0	580,000,000
<b>Total LGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For LGL04</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
LGL05 On 12/12/2021 Spot Bond					0.00000	100.74116			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			8.81000	108.08297	8.81000	108.05751			0.00	0	2,500,000,000
<b>Total LGL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LGL06</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	103.72120			0.00	0	0
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	102.69037			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	103.41506			0.00	0	1,120,000,000
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,120,000,000</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>0</b>	<b>1,120,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.55803			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>
LHC11L On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LHC11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHC12L On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LHC12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHC13L On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LHC13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL19 On 14/11/2019 Spot Bond			12.40500	104.83410	12.40500	104.79925			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	100.95252			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	100.84345			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	100.94468			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	100.80614			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>
LOM02 On 30/01/2024 Spot Bond					0.00000	101.21558			0.00	0	0
<b>Total LOM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.47001			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	100.62570			0.00	0	0
<b>Total LRFB2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC2 On 20/11/2019 Spot Bond					0.00000	100.53078			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>
MAQ12 On 04/11/2019 Spot Bond					0.00000	100.75034			0.00	0	0
<b>Total MAQ129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ13 On 09/12/2019 Spot Bond					0.00000	100.00001			0.00	0	0
<b>Total MAQ131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ13 On 27/01/2020 Spot Bond					0.00000	100.89584			0.00	0	0
<b>Total MAQ132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ14 On 09/09/2019 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total MAQ144 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ144</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ14 On 14/10/2019 Spot Bond					0.00000	99.30169			0.00	0	0
<b>Total MAQ148 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ148</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ15 On 28/11/2019 Spot Bond					0.00000	98.44433			0.00	0	0
<b>Total MAQ153 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ153</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ15 On 19/09/2019 Spot Bond					0.00000	99.80732			0.00	0	0
<b>Total MAQ155 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ155</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ15 On 30/09/2019 Spot Bond					0.00000	99.60256			0.00	0	0
<b>Total MAQ156 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ156</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 28/09/2019 Spot Bond					0.00000	101.73194			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	101.98258			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	100.47833			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 21/05/2021 Spot Bond					0.00000	100.70370			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 17/08/2021 Spot Bond					0.00000	100.46208			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>
MBF06: On 07/06/2020 Spot Bond					0.00000	100.00003			0.00	0	0
<b>Total MBF062 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF062</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06: On 07/06/2022 Spot Bond					0.00000	100.00009			0.00	0	0
<b>Total MBF063 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF063</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 12/09/2019 Spot Bond					0.00000	99.94341			0.00	0	0
<b>Total MBP035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03: On 11/04/2020 Spot Bond					0.00000	101.37190			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	100.31031				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	100.85921				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	100.37342				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	100.38026				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	101.27142				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	100.99140				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	100.93343				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	101.65659				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	101.67677				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>
MBP04 On 26/02/2022 Spot Bond					0.00000	100.41635				0.00	0	0
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.30828				0.00	0	0
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/03/2022 Spot Bond					0.00000	101.65661				0.00	0	0
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP04 On 27/03/2024 Spot Bond					0.00000	101.67680				0.00	0	0
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP05 On 23/08/2022 Spot Bond					0.00000	100.37388				0.00	0	0
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			8.20500	8.20500	8.20500	102.30952				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	111.92973				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>
MMIG0 On 17/03/2021 Spot Bond			7.95500	102.77635	7.95500	102.75457				0.00	0	1,321,238,800
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,321,238,800</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>1,321,238,800</b>
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.41861				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			10.89000	10.89000	10.89000	102.59665				0.00	0	0
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2022 Spot Bond			9.21000	104.98316	9.21000	104.95748				0.00	0	1,245,601,900
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,245,601,900</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,245,601,900</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.27658				0.00	0	0
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.79849				0.00	0	0
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MQB00 On 28/08/2023 Spot Bond					0.00000	112.00719				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	102.07848				0.00	1,389,034,000	647,258,500
<b>Total MTN06 SPOT</b>										<b>0.00</b>	<b>1,389,034,000</b>	<b>647,258,500</b>
<b>Total For MTN06</b>										<b>0.00</b>	<b>1,389,034,000</b>	<b>647,258,500</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN07 On 13/07/2022 Spot Bond					0.00000	103.04536			0.00	0	0
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 11/10/2020 Spot Bond					0.00000	102.08485			0.00	0	0
<b>Total MTN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	102.57839			0.00	0	0
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	102.76315			0.00	370,000,000	370,000,000
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>370,000,000</b>	<b>370,000,000</b>
<b>Total For MTN10</b>									<b>0.00</b>	<b>370,000,000</b>	<b>370,000,000</b>
MTN11 On 04/06/2021 Spot Bond					0.00000	100.42264			0.00	2,041,566,000	510,391,500
<b>Total MTN11 SPOT</b>									<b>0.00</b>	<b>2,041,566,000</b>	<b>510,391,500</b>
<b>Total For MTN11</b>									<b>0.00</b>	<b>2,041,566,000</b>	<b>510,391,500</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	99.70572			0.00	52,219,321,600	9,054,830,400
<b>Total MTN12 SPOT</b>									<b>0.00</b>	<b>52,219,321,600</b>	<b>9,054,830,400</b>
<b>Total For MTN12</b>									<b>0.00</b>	<b>52,219,321,600</b>	<b>9,054,830,400</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	100.02750			0.00	6,616,187,600	1,654,046,900
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>6,616,187,600</b>	<b>1,654,046,900</b>
<b>Total For MTN13</b>									<b>0.00</b>	<b>6,616,187,600</b>	<b>1,654,046,900</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	100.64980			0.00	0	0
<b>Total MTN14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	100.66484			0.00	0	0
<b>Total MTN15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN16 On 30/05/2022 Spot Bond					0.00000	100.22639			0.00	0	0
<b>Total MTN16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN17 On 30/05/2024 Spot Bond					0.00000	100.23276			0.00	0	0
<b>Total MTN17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	100.24011			0.00	0	0
<b>Total MTN18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN19 On 07/03/2025 Spot Bond					0.00000	100.14005			0.00	0	0
<b>Total MTN19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN20 On 07/09/2026 Spot Bond					0.00000	100.14389			0.00	0	0
<b>Total MTN20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.61570			0.00	0	0
<b>Total MTNC20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.12893			0.00	0	0
<b>Total MTNC21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MWA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MWA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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	100.52574			0.00	0	0
<b>Total MWAR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR( On 22/02/2021 Spot Bond					0.00000	100.43957			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>
MWAR( On 22/11/2021 Spot Bond					0.00000	100.43480			0.00	0	0
<b>Total MWAR03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR03</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>
N6B26 On 20/03/2020 Spot Bond					0.00000	102.05657			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6C26 On 21/09/2020 Spot Bond					0.00000	102.09112			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	102.09540			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	102.03887			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	102.41475			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	104.15057			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>
N7A20 On 20/03/2020 Spot Bond					0.00000	102.97414			0.00	0	0
<b>Total N7A20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7A20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N7B25 On 20/12/2021 Spot Bond					0.00000	103.12199			0.00	0	0
<b>Total N7B25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7B25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N7C25 On 20/03/2022 Spot Bond					0.00000	103.63937			0.00	0	0
<b>Total N7C25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7C25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N7D25 On 20/03/2022 Spot Bond					0.00000	104.07910			0.00	0	0
<b>Total N7D25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7D25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N7E25 On 20/03/2022 Spot Bond					0.00000	104.48345			0.00	0	0
<b>Total N7E25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7E25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			8.33000	102.34629	8.33000	102.32359		21,658,000,000,000.00	2,600,000,000	3,505,483,100	
<b>Total NAM01 SPOT</b>								<b>21,658,000,000,000.00</b>	<b>2,600,000,000</b>	<b>3,505,483,100</b>	
<b>Total For NAM01</b>								<b>21,658,000,000,000.00</b>	<b>2,600,000,000</b>	<b>3,505,483,100</b>	
NAM02 On 29/06/2020 Spot Bond			7.34500	103.61187	7.34500	103.59145		0.00	0	346,115,300	
<b>Total NAM02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>346,115,300</b>	
<b>Total For NAM02</b>								<b>0.00</b>	<b>0</b>	<b>346,115,300</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
NAM03 On 01/08/2023 Spot Bond			8.81000	105.11897	8.81000	105.09433			0.00	0	0
<b>Total NAM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			9.89000	104.16667	9.89000	104.13935			0.00	0	0
<b>Total NAM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBG01 On 29/04/2022 Spot Bond					0.00000	101.23672			0.00	0	0
<b>Total NBG01G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG01G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	100.92221			0.00	0	0
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBG03 On 30/04/2026 Spot Bond					0.00000	100.93441			0.00	3,780,678,400	945,169,600
<b>Total NBG03G SPOT</b>									<b>0.00</b>	<b>3,780,678,400</b>	<b>945,169,600</b>
<b>Total For NBG03G</b>									<b>0.00</b>	<b>3,780,678,400</b>	<b>945,169,600</b>
NBK11 On 28/11/2020 Spot Bond			7.53000	104.11006	7.53000	104.08915			0.00	0	3,521,550,700
<b>Total NBK11A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,521,550,700</b>
<b>Total For NBK11A</b>									<b>0.00</b>	<b>0</b>	<b>3,521,550,700</b>
NBK12 On 19/03/2021 Spot Bond			7.10000	107.69690	7.10000	107.67648			0.00	0	0
<b>Total NBK12A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12 On 19/03/2021 Spot Bond			9.38000	104.45556	9.38000	104.42955			0.00	0	0
<b>Total NBK12A/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13 On 19/03/2024 Spot Bond			8.61000	108.74709	8.61000	108.72218			0.00	0	2,300,000,000
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,300,000,000</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>2,300,000,000</b>
NBK14 On 25/06/2021 Spot Bond			7.42500	105.00623	7.42500	104.98532			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			7.67500	103.12448	7.67500	103.10337			0.00	0	0
<b>Total NBK15A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16 On 12/02/2025 Spot Bond			8.54000	104.57231	8.54000	104.54855			0.00	0	55,130,600
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>55,130,600</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	<b>55,130,600</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK17/ On 22/04/2026 Spot Bond			8.74000	109.79682	8.74000	109.77116			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			8.29500	103.19693	8.29500	103.17401			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			8.20500	106.07664	8.20500	106.05334			0.00	0	353,493,400
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>353,493,400</b>
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	<b>353,493,400</b>
NBK20/ On 01/06/2026 Spot Bond			8.89000	110.15322	8.89000	110.12704		2,117,443,314,000.00		238,182,600	79,394,200
<b>Total NBK20A SPOT</b>								<b>2,117,443,314,000.00</b>		<b>238,182,600</b>	<b>79,394,200</b>
<b>Total For NBK20A</b>								<b>2,117,443,314,000.00</b>		<b>238,182,600</b>	<b>79,394,200</b>
NBK20I On 25/06/2021 Spot Bond					0.00000	101.91762			0.00	0	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21/ On 21/07/2027 Spot Bond			9.65000	106.76264	9.65000	106.73530			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			8.19000	108.28145	8.19000	108.25783			0.00	0	20,562,395,000
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,562,395,000</b>
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	<b>20,562,395,000</b>
NBK23/ On 19/11/2025 Spot Bond			9.16000	110.36730	9.16000	110.34045			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	100.72883			0.00	0	0
<b>Total NBK23B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24/ On 19/11/2027 Spot Bond			9.24000	112.94861	9.24000	112.92089			0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	100.65337			0.00	0	0
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25/ On 17/02/2023 Spot Bond			8.51000	8.51000	8.51000	106.94746			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK25I On 12/02/2025 Spot Bond					0.00000	103.39295			0.00	0	81,228,270,000
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>81,228,270,000</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>81,228,270,000</b>
NBK26I On 10/05/2023 Spot Bond			100.00000	18.57520	100.00000	18.53432			0.00	0	278,500,000
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>278,500,000</b>
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>	<b>278,500,000</b>
NBK26I On 22/04/2026 Spot Bond					0.00000	104.35542			0.00	0	12,267,070,000
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,267,070,000</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	<b>12,267,070,000</b>
NBK27I On 10/05/2026 Spot Bond			9.45000	111.96650	9.45000	111.93841			0.00	0	0
<b>Total NBK27A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK27A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28I On 02/08/2023 Spot Bond			8.92000	104.56324	8.92000	104.53845		17,840,000,000,000.00	2,000,000,000	2,050,566,500	
<b>Total NBK28A SPOT</b>								<b>17,840,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,050,566,500</b>	
<b>Total For NBK28A</b>								<b>17,840,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,050,566,500</b>	
NBK28I On 19/11/2020 Spot Bond					0.00000	100.99927			0.00	0	0
<b>Total NBK28B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK29I On 31/07/2026 Spot Bond			8.89000	109.31307	8.89000	109.28723		2,756,038,684,000.00	310,015,600	232,511,700	
<b>Total NBK29A SPOT</b>								<b>2,756,038,684,000.00</b>	<b>310,015,600</b>	<b>232,511,700</b>	
<b>Total For NBK29A</b>								<b>2,756,038,684,000.00</b>	<b>310,015,600</b>	<b>232,511,700</b>	
NBK30I On 20/02/2024 Spot Bond			8.14500	105.87262	8.14500	105.84965		0.00	0	7,159,900,000	
<b>Total NBK30A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>7,159,900,000</b>	
<b>Total For NBK30A</b>								<b>0.00</b>	<b>0</b>	<b>7,159,900,000</b>	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.42631		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 09/11/2023 Spot Bond			8.18000	107.41698	8.18000	107.39358		0.00	0	0	
<b>Total NBK31A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK31A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.51520		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>	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.72786		0.00	0	0	
<b>Total NBK34B SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK34B</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK35I On 10/05/2023 Spot Bond					0.00000	102.38893			0.00	1,689,962,800	422,490,700
<b>Total NBK35B SPOT</b>									<b>0.00</b>	<b>1,689,962,800</b>	<b>422,490,700</b>
<b>Total For NBK35B</b>									<b>0.00</b>	<b>1,689,962,800</b>	<b>422,490,700</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	105.04436			0.00	0	190,000,000
<b>Total NBK36B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
<b>Total For NBK36B</b>									<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
NBK38I On 02/08/2021 Spot Bond					0.00000	102.17450			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			7.21500	99.98023	7.21500	100.00000			0.00	0	0
<b>Total NBK3A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK3A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	99.72677	100.00000	100.00000			0.00	0	0
<b>Total NBK3A/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK3A/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK4 On 28/10/2024 Spot Bond			10.66500	10.66500	10.66500	59.43473			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	105.34003			0.00	0	0
<b>Total NBK40B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK40B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK41I On 20/02/2020 Spot Bond					0.00000	100.62298			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	101.41930			0.00	1,890,339,200	472,584,800
<b>Total NBK42B SPOT</b>									<b>0.00</b>	<b>1,890,339,200</b>	<b>472,584,800</b>
<b>Total For NBK42B</b>									<b>0.00</b>	<b>1,890,339,200</b>	<b>472,584,800</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	102.56643			0.00	1,890,339,200	51,146,184,800
<b>Total NBK43B SPOT</b>									<b>0.00</b>	<b>1,890,339,200</b>	<b>51,146,184,800</b>
<b>Total For NBK43B</b>									<b>0.00</b>	<b>1,890,339,200</b>	<b>51,146,184,800</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	100.74696			0.00	37,807,200	9,451,800
<b>Total NBK44B SPOT</b>									<b>0.00</b>	<b>37,807,200</b>	<b>9,451,800</b>
<b>Total For NBK44B</b>									<b>0.00</b>	<b>37,807,200</b>	<b>9,451,800</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	101.47341			0.00	3,780,678,400	945,169,600
<b>Total NBK45B SPOT</b>									<b>0.00</b>	<b>3,780,678,400</b>	<b>945,169,600</b>
<b>Total For NBK45B</b>									<b>0.00</b>	<b>3,780,678,400</b>	<b>945,169,600</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK46I On 15/08/2025 Spot Bond					0.00000	101.75674				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	102.39650				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>
NBK48I On 09/11/2021 Spot Bond					0.00000	100.61951				0.00	0	0
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK49I On 09/11/2023 Spot Bond					0.00000	100.99116				0.00	0	0
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.03472				0.00	0	0
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK51I On 21/02/2022 Spot Bond					0.00000	100.42304				0.00	0	0
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK52I On 21/02/2024 Spot Bond					0.00000	100.46995				0.00	16,219,321,600	4,054,830,400
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>16,219,321,600</b>	<b>4,054,830,400</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>16,219,321,600</b>	<b>4,054,830,400</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	100.83596				0.00	4,219,321,600	1,054,830,400
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>4,219,321,600</b>	<b>1,054,830,400</b>
<b>Total For NBK53B</b>										<b>0.00</b>	<b>4,219,321,600</b>	<b>1,054,830,400</b>
NBK54I On 21/02/2029 Spot Bond					0.00000	100.44896				0.00	0	0
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond					0.00000	102.04090				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>
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.86093				0.00	0	0
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.87565				0.00	22,328,982,400	5,582,245,600
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>22,328,982,400</b>	<b>5,582,245,600</b>
<b>Total For NBKB56</b>										<b>0.00</b>	<b>22,328,982,400</b>	<b>5,582,245,600</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.88714			0.00	12,438,642,800	3,109,660,700
<b>Total NBKB57 SPOT</b>									<b>0.00</b>	<b>12,438,642,800</b>	<b>3,109,660,700</b>
<b>Total For NBKB57</b>									<b>0.00</b>	<b>12,438,642,800</b>	<b>3,109,660,700</b>
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.90406			0.00	0	0
<b>Total NBKB58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	102.01692			0.00	0	0
<b>Total NCLN82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.83500	102.67456	9.83500	107.96250			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	102.00586			0.00	0	924,706,700
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>924,706,700</b>
<b>Total For NCLN84</b>									<b>0.00</b>	<b>0</b>	<b>924,706,700</b>
NCLN8 On 20/03/2024 Spot Bond			9.87000	101.94258	9.87000	107.14581		14,926,124,640,000.00	1,512,272,000	378,068,000	
<b>Total NCLN85 SPOT</b>								<b>14,926,124,640,000.00</b>	<b>1,512,272,000</b>	<b>378,068,000</b>	
<b>Total For NCLN85</b>								<b>14,926,124,640,000.00</b>	<b>1,512,272,000</b>	<b>378,068,000</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	102.01692			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	102.03450			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	102.05662			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	101.98074			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>
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.27642			0.00	0	0
<b>Total NDAL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NDAL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED01  On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED02  On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED03  On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED04  On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED05  On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
NED08  On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED09  On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED10  On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED11  On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2019 Spot Bond					0.00000	101.51781				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2020 Spot Bond					0.00000	101.49180				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	103.64095				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			8.50500	104.27927	8.50500	104.25567				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	107.27892				0.00	0	19,500,000,000
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,500,000,000</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>19,500,000,000</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.41242				0.00	1,720,000,000	1,721,564,000
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>1,720,000,000</b>	<b>1,721,564,000</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>1,720,000,000</b>	<b>1,721,564,000</b>
NET52 On 23/01/2020 Spot Bond					0.00000	101.07076				0.00	0	0
<b>Total NET52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	106.52058				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	107.15577				0.00	0	0
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	100.40603				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	106.03501				0.00	10,500,000,000	6,576,000,000
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>10,500,000,000</b>	<b>6,576,000,000</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>10,500,000,000</b>	<b>6,576,000,000</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	102.57170				0.00	0	0
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	100.45575				0.00	0	0
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL07 On 09/04/2024 Spot Bond					0.00000	101.62021				0.00	0	3,185,379,800
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,185,379,800</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	<b>3,185,379,800</b>
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.90787				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>
NGLT1 On 20/10/2023 Spot Bond					0.00000	101.55429				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>
NGT10 On 25/03/2024 Spot Bond					0.00000	102.74859				0.00	0	100,000,000
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	102.45288				0.00	0	0
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	109.71000	10.00000	109.68100				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	104.38905	13.50000	104.35201				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 16/04/2021 Spot Bond					0.00000	101.56634				0.00	0	0
<b>Total NHM006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 16/04/2022 Spot Bond					0.00000	101.64050				0.00	0	0
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 26/04/2020 Spot Bond					0.00000	101.14716				0.00	0	0
<b>Total NHM008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 26/04/2022 Spot Bond					0.00000	101.31158				0.00	0	0
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 24/05/2020 Spot Bond					0.00000	100.35615				0.00	0	0
<b>Total NHM010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NHM010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 24/05/2022 Spot Bond					0.00000	100.40705				0.00	0	0
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	99.88951				0.00	0	0
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NHM013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI202 On 07/12/2033 Spot Bond			4.51500	4.51500	4.51500	207.00161				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>
NI210 On 31/03/2028 Spot Bond			4.04000	4.04000	4.04000	180.18488				0.00	0	0
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI25 On 31/01/2025 Spot Bond			4.01500	4.01500	4.01500	130.74522				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			4.28500	4.28500	4.28500	94.81324				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>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI38 On 31/01/2038 Spot Bond			4.69500	4.69500	4.69500	101.59087				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			4.12000	4.12000	4.12000	130.05967				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			4.51000	4.51000	4.51000	127.54875				0.00	0	0
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB14 On 31/03/2028 Spot Bond			4.51000	4.51000	4.51000	174.02379				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			4.89000	169.26236	4.89000	169.21989				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			4.41000	105.76805	4.41000	105.74295				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			7.25500	102.93871	7.25500	102.91877				0.00	0	287,817,500
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>287,817,500</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>287,817,500</b>
NN010 On 01/10/2020 Spot Bond					0.00000	101.03405				0.00	0	2,000,000,000
<b>Total NN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For NN010</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
NN011 On 23/06/2021 Spot Bond					0.00000	101.05190				0.00	0	2,500,000,000
<b>Total NN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For NN011</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
NN02 On 24/07/2023 Spot Bond					0.00000	107.79840				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>
NN03 On 23/11/2023 Spot Bond					0.00000	100.40816				0.00	0	0
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN04 On 22/02/2024 Spot Bond					0.00000	100.43957				0.00	0	0
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN05 On 12/03/2024 Spot Bond					0.00000	99.93229				0.00	0	0
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN06 On 12/03/2026 Spot Bond					0.00000	99.92986				0.00	0	0
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN08 On 28/05/2020 Spot Bond					0.00000	101.25206				0.00	0	0
<b>Total NN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NN08</b>										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NN09U SPOT</b>										0.00	0	0
<b>Total For NN09U</b>										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	94.57285				0.00	0	0
<b>Total NNF02 SPOT</b>										0.00	0	0
<b>Total For NNF02</b>										0.00	0	0
NNF03 On 01/08/2022 Spot Bond					0.00000	94.57285				0.00	0	4,000,000,000
<b>Total NNF03 SPOT</b>										0.00	0	4,000,000,000
<b>Total For NNF03</b>										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	97.12832				0.00	0	0
<b>Total NNF04 SPOT</b>										0.00	0	0
<b>Total For NNF04</b>										0.00	0	0
NNF05 On 21/02/2020 Spot Bond					0.00000	97.73818				0.00	0	0
<b>Total NNF05 SPOT</b>										0.00	0	0
<b>Total For NNF05</b>										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.89000	8.89000	8.89000	101.54487				0.00	0	0
<b>Total NQ1A10 SPOT</b>										0.00	0	0
<b>Total For NQ1A10</b>										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.52849				0.00	0	0
<b>Total NQ1A24 SPOT</b>										0.00	0	0
<b>Total For NQ1A24</b>										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.43194				0.00	0	0
<b>Total NQ1A25 SPOT</b>										0.00	0	0
<b>Total For NQ1A25</b>										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.43249				0.00	0	0
<b>Total NQ1A27 SPOT</b>										0.00	0	0
<b>Total For NQ1A27</b>										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.41543				0.00	0	0
<b>Total NQ1A28 SPOT</b>										0.00	0	0
<b>Total For NQ1A28</b>										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.08500	8.08500	8.08500	102.23721				0.00	0	0
<b>Total NQ1B10 SPOT</b>										0.00	0	0
<b>Total For NQ1B10</b>										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.43108				0.00	0	0
<b>Total NQ1B17 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 NQ1B17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.45183				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>
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.43967				0.00	0	0
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			8.28500	8.28500	8.28500	102.24522				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	100.45189				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond					0.00000	100.50022				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>
NRA02 On 31/10/2022 Spot Bond			8.00500	115.98204	8.00500	115.95730			36,921,323,814,000.00	4,612,282,800	1,062,314,800	
<b>Total NRA022 SPOT</b>									<b>36,921,323,814,000.00</b>	<b>4,612,282,800</b>	<b>1,062,314,800</b>	
<b>Total For NRA022</b>									<b>36,921,323,814,000.00</b>	<b>4,612,282,800</b>	<b>1,062,314,800</b>	
NRA02 On 31/05/2023 Spot Bond			4.01000	185.84065	4.01000	185.79838			0.00	0	0	
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			10.19000	115.50757	10.19000	115.47620			1,942,628,733,000.00	190,640,700	6,330,640,700	
<b>Total NRA028 SPOT</b>									<b>1,942,628,733,000.00</b>	<b>190,640,700</b>	<b>6,330,640,700</b>	
<b>Total For NRA028</b>									<b>1,942,628,733,000.00</b>	<b>190,640,700</b>	<b>6,330,640,700</b>	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.40588	100.00000	15.37178			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>	
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>	
NTC19 On 27/07/2020 Spot Bond					0.00000	101.45291			0.00	0	0	
<b>Total NTC19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NTC19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NTC20 On 27/07/2020 Spot Bond					0.00000	101.46322			0.00	567,102,000	141,775,500	
<b>Total NTC20 SPOT</b>									<b>0.00</b>	<b>567,102,000</b>	<b>141,775,500</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NTC20</b>									<b>0.00</b>	<b>567,102,000</b>	<b>141,775,500</b>
NTC21 On 24/03/2022 Spot Bond					0.00000	103.02095			0.00	0	0
<b>Total NTC21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC22 On 15/02/2021 Spot Bond					0.00000	101.08732			0.00	1,000,000,000	1,000,000,000
<b>Total NTC22 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For NTC22</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	101.36921			0.00	0	0
<b>Total NTC23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC24 On 29/03/2021 Spot Bond					0.00000	101.66304			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>
NTC25 On 07/09/2021 Spot Bond					0.00000	100.00007			0.00	0	0
<b>Total NTC25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	100.07131			0.00	0	0
<b>Total NTC26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	100.44398			0.00	0	0
<b>Total OMI01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OMI01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML02 On 27/11/2019 Spot Bond					0.00000	100.57854			0.00	0	0
<b>Total OML02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML03 On 27/11/2019 Spot Bond			7.48000	102.98137	7.48000	102.96061			0.00	0	0
<b>Total OML03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2020 Spot Bond					0.00000	100.17389			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			7.95000	7.95000	7.95000	100.65693		1,404,558,300,000.00		176,674,000	1,588,337,000
<b>Total OML05 SPOT</b>								<b>1,404,558,300,000.00</b>		<b>176,674,000</b>	<b>1,588,337,000</b>
<b>Total For OML05</b>								<b>1,404,558,300,000.00</b>		<b>176,674,000</b>	<b>1,588,337,000</b>
OML06 On 19/03/2022 Spot Bond			8.81000	103.10559	8.81000	103.08144			0.00	0	1,872,442,800
<b>Total OML06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,872,442,800</b>



Contract Details	Strike	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>1,872,442,800</b>
OML07 On 19/03/2025 Spot Bond			10.04000	103.54782	10.04000	103.52026				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	100.69947				0.00	0	1,049,138,300
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,049,138,300</b>
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	<b>1,049,138,300</b>
OML09 On 14/09/2022 Spot Bond			8.81000	105.30781	8.81000	105.28313				0.00	0	1,305,657,400
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,305,657,400</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,305,657,400</b>
OML10 On 14/09/2025 Spot Bond			10.14000	105.22797	10.14000	105.19968				0.00	0	2,099,819,100
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,099,819,100</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>2,099,819,100</b>
OML11 On 11/06/2024 Spot Bond					0.00000	99.95660				0.00	0	367,911,800
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>367,911,800</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>367,911,800</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>
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBAV1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBAV1U</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>
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBDJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBDJ1U</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PBJJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKJ1 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>
PBKS1 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>
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKX1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKX1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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	109.71000	10.00000	109.68100				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	99.93251				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>
PMM44 On 07/11/2019 Spot Bond					0.00000	100.76832				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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PMM46U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM47 On 30/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total PMM47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM48 On 28/02/2020 Spot Bond					0.00000	100.27710				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>
PMM50 On 28/02/2020 Spot Bond					0.00000	100.27066				0.00	0	0
<b>Total PMM50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM51 On 28/02/2022 Spot Bond					0.00000	100.28667				0.00	0	0
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM52 On 28/11/2019 Spot Bond					0.00000	100.25763				0.00	0	0
<b>Total PMM52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/10/2019 Spot Bond					0.00000	100.70600				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	100.46062				0.00	0	0
<b>Total PRE2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	100.47941				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	100.51696				0.00	0	0
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2C On 20/02/2022 Spot Bond					0.00000	100.52232				0.00	0	0
<b>Total PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2D On 20/02/2022 Spot Bond					0.00000	100.52767				0.00	0	0
<b>Total PRE2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.12500	115.15755	8.09000	115.33772				480,121,669,562,500.00	2,151,399,590,100	1,943,199,696,500
<b>Total R186 SPOT</b>										<b>480,121,669,562,500.00</b>	<b>2,151,399,590,100</b>	<b>1,943,199,696,500</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R186</b>									<b>10,121,669,562,500.00</b>	<b>151,399,590,100</b>	<b>343,199,696,500</b>
R197 On 07/12/2023 Spot Bond			2.81000	305.28387	2.81000	305.22429			14,801,120,306,000.00	5,267,302,600	31,895,211,300
<b>Total R197 SPOT</b>									<b>14,801,120,306,000.00</b>	<b>5,267,302,600</b>	<b>31,895,211,300</b>
<b>Total For R197</b>									<b>14,801,120,306,000.00</b>	<b>5,267,302,600</b>	<b>31,895,211,300</b>
R202 On 07/12/2033 Spot Bond			3.51500	230.97661	3.51500	230.92715			344,948,701,523,000.00	98,136,188,200	295,215,718,900
<b>Total R202 SPOT</b>									<b>14,948,701,523,000.00</b>	<b>98,136,188,200</b>	<b>295,215,718,900</b>
<b>Total For R202</b>									<b>14,948,701,523,000.00</b>	<b>98,136,188,200</b>	<b>295,215,718,900</b>
R2023 On 28/02/2023 Spot Bond			7.24500	101.73671	7.21000	101.82363			484,599,814,610,500.00	1,171,097,282,900	1,633,882,004,600
<b>Total R2023 SPOT</b>									<b>14,599,814,610,500.00</b>	<b>171,097,282,900</b>	<b>633,882,004,600</b>
<b>Total For R2023</b>									<b>14,599,814,610,500.00</b>	<b>171,097,282,900</b>	<b>633,882,004,600</b>
R2030 On 31/01/2030 Spot Bond			8.78500	95.59870	8.78500	95.57636			877,113,593,433,000.00	896,654,933,800	979,778,467,700
<b>Total R2030 SPOT</b>									<b>77,113,593,433,000.00</b>	<b>896,654,933,800</b>	<b>979,778,467,700</b>
<b>Total For R2030</b>									<b>77,113,593,433,000.00</b>	<b>896,654,933,800</b>	<b>979,778,467,700</b>
R2032 On 31/03/2032 Spot Bond			9.17000	96.88745	9.17000	96.86371			627,910,028,308,000.00	504,679,392,400	764,361,012,700
<b>Total R2032 SPOT</b>									<b>17,910,028,308,000.00</b>	<b>504,679,392,400</b>	<b>764,361,012,700</b>
<b>Total For R2032</b>									<b>17,910,028,308,000.00</b>	<b>504,679,392,400</b>	<b>764,361,012,700</b>
R2035 On 28/02/2035 Spot Bond			9.44500	95.65216	9.44500	95.62778			843,776,307,314,000.00	936,344,765,200	676,513,634,919
<b>Total R2035 SPOT</b>									<b>13,776,307,314,000.00</b>	<b>936,344,765,200</b>	<b>676,513,634,919</b>
<b>Total For R2035</b>									<b>13,776,307,314,000.00</b>	<b>936,344,765,200</b>	<b>676,513,634,919</b>
R2037 On 31/01/2037 Spot Bond			9.57500	91.91054	9.57500	91.88719			995,793,628,930,000.00	730,631,188,400	757,613,305,600
<b>Total R2037 SPOT</b>									<b>15,793,628,930,000.00</b>	<b>730,631,188,400</b>	<b>757,613,305,600</b>
<b>Total For R2037</b>									<b>15,793,628,930,000.00</b>	<b>730,631,188,400</b>	<b>757,613,305,600</b>
R2040 On 31/01/2040 Spot Bond			9.70500	94.77212	9.70500	94.74771			1,073,111,217,144,000.00	419,692,036,800	958,743,138,400
<b>Total R2040 SPOT</b>									<b>73,111,217,144,000.00</b>	<b>419,692,036,800</b>	<b>958,743,138,400</b>
<b>Total For R2040</b>									<b>73,111,217,144,000.00</b>	<b>419,692,036,800</b>	<b>958,743,138,400</b>
R2044 On 31/01/2044 Spot Bond			9.76000	91.62138	9.76000	91.59765			640,423,841,024,000.00	475,453,262,400	1,249,160,937,700
<b>Total R2044 SPOT</b>									<b>10,423,841,024,000.00</b>	<b>475,453,262,400</b>	<b>249,160,937,700</b>
<b>Total For R2044</b>									<b>10,423,841,024,000.00</b>	<b>475,453,262,400</b>	<b>249,160,937,700</b>
R2048 On 28/02/2048 Spot Bond			9.74500	90.70590	9.74500	90.68205			470,803,674,143,500.00	1,690,179,956,300	1,122,215,672,600
<b>Total R2048 SPOT</b>									<b>10,803,674,143,500.00</b>	<b>690,179,956,300</b>	<b>122,215,672,600</b>
<b>Total For R2048</b>									<b>10,803,674,143,500.00</b>	<b>690,179,956,300</b>	<b>122,215,672,600</b>
R207 On 15/01/2020 Spot Bond			6.90000	101.19548	6.90000	101.17680			87,623,937,660,000.00	12,699,121,400	43,144,630,800
<b>Total R207 SPOT</b>									<b>17,623,937,660,000.00</b>	<b>12,699,121,400</b>	<b>43,144,630,800</b>
<b>Total For R207</b>									<b>17,623,937,660,000.00</b>	<b>12,699,121,400</b>	<b>43,144,630,800</b>
R208 On 31/03/2021 Spot Bond			6.62500	103.18258	6.62500	103.16421			222,786,910,950,000.00	184,571,609,200	781,944,506,600
<b>Total R208 SPOT</b>									<b>12,786,910,950,000.00</b>	<b>184,571,609,200</b>	<b>781,944,506,600</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R208</b>									<b>22,786,910,950,000.00</b>	<b>184,571,609,200</b>	<b>781,944,506,600</b>
R209 On 31/03/2036 Spot Bond			9.47500	76.09103	9.44500	76.27081			689,971,952,220,000.00	494,983,847,200	1,493,703,000,000
<b>Total R209 SPOT</b>									<b>19,971,952,220,000.00</b>	<b>494,983,847,200</b>	<b>493,703,000,000</b>
<b>Total For R209</b>									<b>19,971,952,220,000.00</b>	<b>494,983,847,200</b>	<b>493,703,000,000</b>
R210 On 31/03/2028 Spot Bond			3.33000	190.01456	3.33000	189.97482			1,952,303,742,000.00	586,277,400	42,007,461,600
<b>Total R210 SPOT</b>									<b>1,952,303,742,000.00</b>	<b>586,277,400</b>	<b>42,007,461,600</b>
<b>Total For R210</b>									<b>1,952,303,742,000.00</b>	<b>586,277,400</b>	<b>42,007,461,600</b>
R212 On 31/01/2022 Spot Bond			2.72000	160.64860	2.72000	160.61772			358,991,835,808,000.00	499,629,351,400	326,138,545,400
<b>Total R212 SPOT</b>									<b>18,991,835,808,000.00</b>	<b>499,629,351,400</b>	<b>326,138,545,400</b>
<b>Total For R212</b>									<b>18,991,835,808,000.00</b>	<b>499,629,351,400</b>	<b>326,138,545,400</b>
R213 On 28/02/2031 Spot Bond			9.03500	85.83823	9.00000	86.04033			260,403,223,934,000.00	471,544,352,400	594,128,786,500
<b>Total R213 SPOT</b>									<b>10,403,223,934,000.00</b>	<b>471,544,352,400</b>	<b>594,128,786,500</b>
<b>Total For R213</b>									<b>10,403,223,934,000.00</b>	<b>471,544,352,400</b>	<b>594,128,786,500</b>
R214 On 28/02/2041 Spot Bond			9.70000	71.50178	9.70000	71.48307			094,968,112,570,000.00	628,347,228,100	926,622,370,700
<b>Total R214 SPOT</b>									<b>14,968,112,570,000.00</b>	<b>628,347,228,100</b>	<b>926,622,370,700</b>
<b>Total For R214</b>									<b>14,968,112,570,000.00</b>	<b>628,347,228,100</b>	<b>926,622,370,700</b>
RCG01 On 24/10/2019 Spot Bond					0.00000	101.20060			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF11I 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>
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond					0.00000	100.58663				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 30/09/2019 Spot Bond					0.00000	101.72126				0.00	0	0
<b>Total RDFB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDFB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.89002				0.00	0	0
<b>Total RDFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.16533				0.00	0	0
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2020 Spot Bond					0.00000	102.01619				0.00	0	0
<b>Total RDFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	102.71398				0.00	0	0
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.30362				0.00	7,561,357,200	1,890,339,300
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>7,561,357,200</b>	<b>1,890,339,300</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>7,561,357,200</b>	<b>1,890,339,300</b>
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.41560				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	99.93448				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>
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.08648				0.00	0	0
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.76606				0.00	0	0
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.65329				0.00	0	1,500,000,000
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.86514				0.00	0	0
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.77540				0.00	0	0
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.82582				0.00	0	0
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.87832				0.00	0	0
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.68588				0.00	0	0
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.41023				0.00	0	0
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.42467				0.00	0	0
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 16/10/2019 Spot Bond					0.00000	101.25595				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>
RDFC4 On 15/11/2019 Spot Bond					0.00000	100.54528				0.00	0	0
<b>Total RDFC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.01367				0.00	0	0
<b>Total RDFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.91270				0.00	0	0
<b>Total RDFC49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB16I On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total REB16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REBC1 On 21/11/2019 Spot Bond					0.00000	100.43162				0.00	0	0
<b>Total REBC15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED12 On 12/04/2021 Spot Bond					0.00000	101.95942				0.00	0	0
<b>Total RED121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RED121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/01/2020 Spot Bond					0.00000	102.19029				0.00	0	0
<b>Total RED204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/07/2020 Spot Bond					0.00000	102.45901				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	102.63408				0.00	0	0
<b>Total RED301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED40 On 26/11/2019 Spot Bond					0.00000	100.47149				0.00	0	0
<b>Total RED401 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED401</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED50 On 05/12/2022 Spot Bond					0.00000	100.12266				0.00	0	0
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60 On 09/03/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60 On 09/03/2022 Spot Bond					0.00000	100.00000				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 17/04/2022 Spot Bond					0.00000	102.20765				0.00	0	2,000,000,000
<b>Total RED702 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For RED702</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
RED80 On 06/04/2021 Spot Bond					0.00000	102.17591				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	101.55405				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>
RES03 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>
RES04 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES35 On 25/08/2021 Spot Bond					0.00000	101.02027				0.00	0	0
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES36 On 21/10/2019 Spot Bond					0.00000	101.17476				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	100.86153				0.00	5,274,046,800	1,318,511,700
<b>Total RES38 SPOT</b>										<b>0.00</b>	<b>5,274,046,800</b>	<b>1,318,511,700</b>
<b>Total For RES38</b>										<b>0.00</b>	<b>5,274,046,800</b>	<b>1,318,511,700</b>
RES40 On 13/10/2022 Spot Bond					0.00000	101.35814				0.00	7,561,357,200	1,890,339,300
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>7,561,357,200</b>	<b>1,890,339,300</b>
<b>Total For RES40</b>										<b>0.00</b>	<b>7,561,357,200</b>	<b>1,890,339,300</b>
RES41 On 30/11/2022 Spot Bond					0.00000	100.23219				0.00	4,536,814,400	1,134,203,600
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>4,536,814,400</b>	<b>1,134,203,600</b>
<b>Total For RES41</b>										<b>0.00</b>	<b>4,536,814,400</b>	<b>1,134,203,600</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>
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>
<b>Total For RES44U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES45U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES45U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			7.79000	107.09513	7.79000	107.07276				0.00	0	1,179,362,300
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,179,362,300</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>1,179,362,300</b>
RW23 On 10/12/2023 Spot Bond			8.86000	104.62513	8.86000	104.60036				0.00	0	297,148,300
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>297,148,300</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>297,148,300</b>
RW28 On 10/12/2028 Spot Bond			10.62000	100.36711	10.62000	100.33873				0.00	0	3,991,161,900
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,991,161,900</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>3,991,161,900</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.71000	10.00000	109.68100			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>
SBK18 On 24/10/2020 Spot Bond					0.00000	102.10214			0.00	586,005,200	1,766,501,300
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>586,005,200</b>	<b>1,766,501,300</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>586,005,200</b>	<b>1,766,501,300</b>
SBK19 On 24/10/2019 Spot Bond					0.00000	101.17283			0.00	14,903,890,400	3,725,972,600
<b>Total SBK19 SPOT</b>									<b>0.00</b>	<b>14,903,890,400</b>	<b>3,725,972,600</b>
<b>Total For SBK19</b>									<b>0.00</b>	<b>14,903,890,400</b>	<b>3,725,972,600</b>
SBK20 On 02/12/2019 Spot Bond					0.00000	100.60049			0.00	0	0
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK21 On 28/01/2020 Spot Bond					0.00000	101.72060			0.00	0	19,000,000
<b>Total SBK21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>19,000,000</b>
<b>Total For SBK21</b>									<b>0.00</b>	<b>0</b>	<b>19,000,000</b>
SBK22 On 28/05/2020 Spot Bond					0.00000	101.96538			0.00	0	32,000,000
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>32,000,000</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	<b>32,000,000</b>
SBK23 On 28/05/2022 Spot Bond			9.41000	108.31305	9.41000	108.28599			0.00	0	2,030,000,000
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,030,000,000</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>2,030,000,000</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	103.80935			0.00	2,567,102,000	2,196,775,500
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>2,567,102,000</b>	<b>2,196,775,500</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>2,567,102,000</b>	<b>2,196,775,500</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	105.15578			0.00	0	900,000,000
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
SBK26 On 25/04/2021 Spot Bond			8.75500	109.77728	8.75500	109.75158			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	100.91503			0.00	6,493,473,300	2,164,491,100
<b>Total SBN01 SPOT</b>									<b>0.00</b>	<b>6,493,473,300</b>	<b>2,164,491,100</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 SBN01</b>									<b>0.00</b>	<b>6,493,473,300</b>	<b>2,164,491,100</b>
SBS18 On 23/06/2021 Spot Bond					0.00000	103.01155			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			7.53000	106.52242	7.53000	106.50091		3,235,089,804,000.00		429,626,800	429,626,800
<b>Total SBS19 SPOT</b>								<b>3,235,089,804,000.00</b>		<b>429,626,800</b>	<b>429,626,800</b>
<b>Total For SBS19</b>								<b>3,235,089,804,000.00</b>		<b>429,626,800</b>	<b>429,626,800</b>
SBS20 On 15/05/2026 Spot Bond			8.69500	109.95538	8.69500	109.92996			0.00	0	78,449,100
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>78,449,100</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>78,449,100</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	104.29523			0.00	0	30,410,237,700
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,410,237,700</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>30,410,237,700</b>
SBS27 On 20/02/2024 Spot Bond			8.11500	107.96047	8.11500	107.93714			0.00	0	6,180,277,600
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,180,277,600</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>6,180,277,600</b>
SBS3 On 25/05/2026 Spot Bond			8.80000	99.39373	8.80000	99.37048		2,743,108,720,000.00		311,716,900	311,716,900
<b>Total SBS3 SPOT</b>								<b>2,743,108,720,000.00</b>		<b>311,716,900</b>	<b>311,716,900</b>
<b>Total For SBS3</b>								<b>2,743,108,720,000.00</b>		<b>311,716,900</b>	<b>311,716,900</b>
SBS31 On 12/06/2027 Spot Bond			8.92000	107.14765	8.92000	107.12210		3,254,333,552,000.00		364,835,600	91,208,900
<b>Total SBS31 SPOT</b>								<b>3,254,333,552,000.00</b>		<b>364,835,600</b>	<b>91,208,900</b>
<b>Total For SBS31</b>								<b>3,254,333,552,000.00</b>		<b>364,835,600</b>	<b>91,208,900</b>
SBS33 On 19/09/2019 Spot Bond					0.00000	99.80954			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			8.94000	104.37267	8.94000	104.34787			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	101.18650			0.00	0	0
<b>Total SBS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS37 On 29/01/2020 Spot Bond			7.55000	101.04057	7.55000	101.02027			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			8.46000	103.72505	8.46000	103.70170			0.00	0	0
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS39 On 29/01/2030 Spot Bond			9.42500	102.97637	9.42500	102.95060			0.00	0	0
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			7.81000	104.27237	7.81000	104.25066			0.00	0	2,601,376,600
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,601,376,600</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>2,601,376,600</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	101.28978			0.00	0	0
<b>Total SBS40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS41 On 12/11/2022 Spot Bond			7.91500	108.95248	7.91500	108.92951			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			8.56000	113.28649	8.56000	113.26069		4,684,487,392,000.00		547,253,200	136,813,300
<b>Total SBS42 SPOT</b>								<b>4,684,487,392,000.00</b>		<b>547,253,200</b>	<b>136,813,300</b>
<b>Total For SBS42</b>								<b>4,684,487,392,000.00</b>		<b>547,253,200</b>	<b>136,813,300</b>
SBS43 On 12/11/2027 Spot Bond			8.94500	114.23862	8.94500	114.21147			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>
SBS45 On 15/02/2021 Spot Bond					0.00000	101.39836			0.00	0	37,000,000
<b>Total SBS45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>37,000,000</b>
<b>Total For SBS45</b>									<b>0.00</b>	<b>0</b>	<b>37,000,000</b>
SBS46 On 15/02/2023 Spot Bond			7.92500	108.78486	7.92500	108.76188			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	102.53158			0.00	26,464,749,200	6,616,187,300
<b>Total SBS47 SPOT</b>									<b>0.00</b>	<b>26,464,749,200</b>	<b>6,616,187,300</b>
<b>Total For SBS47</b>									<b>0.00</b>	<b>26,464,749,200</b>	<b>6,616,187,300</b>
SBS48 On 31/01/2020 Spot Bond					0.00000	101.25731			0.00	0	800,000,000
<b>Total SBS48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For SBS48</b>									<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	102.05836			0.00	7,642,951,600	3,639,686,600
<b>Total SBS49 SPOT</b>									<b>0.00</b>	<b>7,642,951,600</b>	<b>3,639,686,600</b>
<b>Total For SBS49</b>									<b>0.00</b>	<b>7,642,951,600</b>	<b>3,639,686,600</b>
SBS50 On 31/01/2022 Spot Bond			8.39000	103.29924	8.39000	103.27617		12,585,000,000,000.00		1,500,000,000	3,000,000,000
<b>Total SBS50 SPOT</b>								<b>12,585,000,000,000.00</b>		<b>1,500,000,000</b>	<b>3,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBS50</b>									<b>12,585,000,000,000.00</b>	<b>1,500,000,000</b>	<b>3,000,000,000</b>
SBS51 On 31/01/2024 Spot Bond			8.98500	8.98500	8.98500	103.85962			0.00	0	0
<b>Total SBS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS52 On 29/01/2030 Spot Bond					0.00000	103.12500			0.00	53,930,000,000	76,600,000,000
<b>Total SBS52 SPOT</b>									<b>0.00</b>	<b>53,930,000,000</b>	<b>76,600,000,000</b>
<b>Total For SBS52</b>									<b>0.00</b>	<b>53,930,000,000</b>	<b>76,600,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	103.97855			0.00	6,725,137,600	1,681,284,400
<b>Total SBS53 SPOT</b>									<b>0.00</b>	<b>6,725,137,600</b>	<b>1,681,284,400</b>
<b>Total For SBS53</b>									<b>0.00</b>	<b>6,725,137,600</b>	<b>1,681,284,400</b>
SBS54 On 12/06/2020 Spot Bond					0.00000	100.26577			0.00	0	0
<b>Total SBS54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	101.26747			0.00	24,007,308,400	6,101,827,100
<b>Total SBS55 SPOT</b>									<b>0.00</b>	<b>24,007,308,400</b>	<b>6,101,827,100</b>
<b>Total For SBS55</b>									<b>0.00</b>	<b>24,007,308,400</b>	<b>6,101,827,100</b>
SBS56 On 12/06/2022 Spot Bond			7.80500	104.96849	7.80500	104.94653			34,325,734,380,000.00	4,397,916,000	1,099,479,000
<b>Total SBS56 SPOT</b>									<b>14,325,734,380,000.00</b>	<b>4,397,916,000</b>	<b>1,099,479,000</b>
<b>Total For SBS56</b>									<b>14,325,734,380,000.00</b>	<b>4,397,916,000</b>	<b>1,099,479,000</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.58537			0.00	17,013,052,800	4,253,263,200
<b>Total SBS57 SPOT</b>									<b>0.00</b>	<b>17,013,052,800</b>	<b>4,253,263,200</b>
<b>Total For SBS57</b>									<b>0.00</b>	<b>17,013,052,800</b>	<b>4,253,263,200</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	102.19411			0.00	0	0
<b>Total SBS58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	101.40959			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	102.17300			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>
SBS62 On 31/01/2024 Spot Bond					0.00000	101.45910			0.00	1,512,272,000	378,068,000
<b>Total SBS62 SPOT</b>									<b>0.00</b>	<b>1,512,272,000</b>	<b>378,068,000</b>
<b>Total For SBS62</b>									<b>0.00</b>	<b>1,512,272,000</b>	<b>378,068,000</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	101.16352			0.00	3,316,999,200	786,423,300
<b>Total SBS63 SPOT</b>									<b>0.00</b>	<b>3,316,999,200</b>	<b>786,423,300</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 SBS63</b>										<b>0.00</b>	<b>3,316,999,200</b>	<b>786,423,300</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	101.83939				0.00	0	0
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	100.56811				0.00	0	0
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS66 On 26/06/2022 Spot Bond					0.00000	101.69863				0.00	0	0
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	101.78857				0.00	0	0
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			3.71000	295.15247	3.71000	295.08772				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			4.61500	4.61500	4.61500	204.77891				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	108.31726				0.00	0	92,960,600
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>92,960,600</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>92,960,600</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	109.08117				0.00	0	3,212,900,700
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,212,900,700</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>3,212,900,700</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	102.29973				0.00	0	0
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	104.86048				0.00	29,403,392,000	8,225,848,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>29,403,392,000</b>	<b>8,225,848,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>29,403,392,000</b>	<b>8,225,848,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.20398				0.00	8,524,602,800	2,022,768,400
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>8,524,602,800</b>	<b>2,022,768,400</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>8,524,602,800</b>	<b>2,022,768,400</b>
SBT203 On 03/12/2023 Spot Bond			9.26000	106.68137	9.26000	106.65498				0.00	0	0
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT20 On 16/04/2024 Spot Bond					0.00000	101.43948				0.00	0	0
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	102.10756				0.00	0	0
<b>Total SGI004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI005 On 10/07/2021 Spot Bond					0.00000	102.10770				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	99.41782				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	0.00000				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	109.71000	10.00000	109.68100				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	102.04852				0.00	0	92,000,000
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>92,000,000</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	<b>92,000,000</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.61048				0.00	0	0
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.57813				0.00	0	0
<b>Total SLRA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.59502				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>
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.57824				0.00	0	0
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.62729				0.00	0	0
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SLRB2</b>										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.62856				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	100.63202				0.00	0	0
<b>Total SLRB4 SPOT</b>										0.00	0	0
<b>Total For SLRB4</b>										0.00	0	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.59844				0.00	0	0
<b>Total SLRB5 SPOT</b>										0.00	0	0
<b>Total For SLRB5</b>										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.68909				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	100.65744				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	100.67233				0.00	0	0
<b>Total SLRC4 SPOT</b>										0.00	0	0
<b>Total For SLRC4</b>										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.29252				0.00	0	0
<b>Total SLRC5 SPOT</b>										0.00	0	0
<b>Total For SLRC5</b>										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.85305				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			8.98000	113.23531	8.98000	113.20814				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	103.04683				0.00	0	33,000,000
<b>Total SNT04 SPOT</b>										0.00	0	33,000,000
<b>Total For SNT04</b>										0.00	0	33,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.63417				0.00	0	0
<b>Total SOLB01 SPOT</b>										0.00	0	0
<b>Total For SOLB01</b>										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.88535				0.00	0	0
<b>Total SPDA10 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 SPDA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.75832				0.00	0	0
<b>Total SPDA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.28486				0.00	13,232,374,800	3,308,093,700
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>13,232,374,800</b>	<b>3,308,093,700</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>13,232,374,800</b>	<b>3,308,093,700</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.43686				0.00	0	0
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.44923				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>
SPG00 On 09/09/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SPG002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2019 Spot Bond					0.00000	101.09443				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	101.84832				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>
SPG00 On 15/03/2024 Spot Bond					0.00000	99.84378				0.00	0	0
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 18/06/2022 Spot Bond					0.00000	99.80574				0.00	0	0
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 18/06/2024 Spot Bond					0.00000	99.80096				0.00	300,000,000	150,000,000
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SS044U</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>
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>
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS049U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS049U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS051U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS051U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			7.65000	103.46064	7.65000	103.43942				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			7.87500	101.38334	7.87500	101.36195				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			7.87500	101.38334	7.87500	101.36195				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			4.67500	4.67500	4.67500	126.50301				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 21/12/2026 Spot Bond			9.59000	106.98389	9.59000	106.95651				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 28/02/2031 Spot Bond			10.87000	75.15663	10.87000	75.13465				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 25/09/2019 Spot Bond					0.00000	101.89685				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	100.00023				0.00	0	0
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/03/2020 Spot Bond					0.00000	99.80731				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	100.15416				0.00	0	0
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/11/2020 Spot Bond					0.00000	100.51527				0.00	0	0
<b>Total SSN035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 01/06/2021 Spot Bond					0.00000	100.17826				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	101.14731				0.00	0	0
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond					0.00000	101.37335				0.00	0	0
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond			8.61000	108.01279	8.61000	107.98792				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			4.58500	103.19464	4.58500	103.16966				0.00	0	0
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 09/02/2027 Spot Bond					0.00000	99.08336				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	101.00656				0.00	0	0
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 05/04/2027 Spot Bond					0.00000	101.51084				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			3.84000	3.84000	3.84000	293.65727				0.00	0	0
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/09/2020 Spot Bond					0.00000	101.67401				0.00	0	0
<b>Total SSN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2020 Spot Bond					0.00000	101.16229				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			6.35700	105.29197	6.35700	105.27397				0.00	0	0
<b>Total SSN053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2022 Spot Bond					0.00000	101.07426				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	100.83556				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	0.00000				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	101.47274				0.00	0	0
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	173.51076				0.00	0	0
<b>Total SSN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06 On 31/01/2025 Spot Bond			4.06000	4.06000	4.06000	130.45091				0.00	0	0
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06 On 31/01/2038 Spot Bond			4.92500	4.92500	4.92500	98.38336				0.00	0	0
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06 On 31/03/2029 Spot Bond			4.27500	4.27500	4.27500	94.89311				0.00	0	0
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SSN064</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/03/2028 Spot Bond			4.51000	4.51000	4.51000	174.02379			0.00	0	0
<b>Total SSN065 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN065</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total SSN066 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN066</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 28/05/2023 Spot Bond					0.00000	100.28933			0.00	0	0
<b>Total SSN068 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN068</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 28/05/2023 Spot Bond					0.00000	100.28579			0.00	0	0
<b>Total SSN069 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN069</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 28/02/2022 Spot Bond					0.00000	100.27702			0.00	0	0
<b>Total SSN070 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN070</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	99.84024			0.00	0	0
<b>Total SSN073 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN073</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	99.84286			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	99.77139			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	101.39319			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	103.39900			0.00	0	0
<b>Total SSN079 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SSN079</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08 On 16/08/2020 Spot Bond					0.00000	104.81487			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	100.31829			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	99.92853			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					0.00000	100.84923			0.00	0	0
<b>Total SSN083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN083</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08 On 07/12/2033 Spot Bond			4.39000	4.39000	4.39000	209.82163			0.00	0	0
<b>Total SSN084 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN084</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08 On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total SSN085 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN085</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08 On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total SSN086 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN086</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08 On 10/10/2019 Spot Bond					0.00000	103.37648			0.00	0	0
<b>Total SSN087 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN087</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08 On 04/09/2020 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total SSN088 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN088</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08 On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		490,000,000,000,000.00	44,900,000,000	44,900,000,000	
<b>Total SSN089 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>44,900,000,000</b>	<b>44,900,000,000</b>	
<b>Total For SSN089</b>								<b>10,000,000,000,000.00</b>	<b>44,900,000,000</b>	<b>44,900,000,000</b>	
SZ25 On 30/09/2025 Spot Bond			9.11000	103.49500	9.11000	103.46981		757,726,072,000.00	83,175,200	20,793,800	
<b>Total SZ25 SPOT</b>								<b>757,726,072,000.00</b>	<b>83,175,200</b>	<b>20,793,800</b>	
<b>Total For SZ25</b>								<b>757,726,072,000.00</b>	<b>83,175,200</b>	<b>20,793,800</b>	
T13A11 On 21/08/2020 Spot Bond					0.00000	100.46453		0.00	5,100,000,000	1,700,000,000	
<b>Total T13A11 SPOT</b>								<b>0.00</b>	<b>5,100,000,000</b>	<b>1,700,000,000</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 T13A11</b>									<b>0.00</b>	<b>5,100,000,000</b>	<b>1,700,000,000</b>
T13A12 On 21/08/2020 Spot Bond			7.75500	102.95192	7.75500	102.93063			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	100.45425			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			7.85500	102.74692	7.85500	102.72541			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	100.35447			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			7.80500	102.25195	7.80500	102.23068			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	100.59733			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	100.44309			0.00	501,436,800	125,359,200
<b>Total T14A10 SPOT</b>									<b>0.00</b>	<b>501,436,800</b>	<b>125,359,200</b>
<b>Total For T14A10</b>									<b>0.00</b>	<b>501,436,800</b>	<b>125,359,200</b>
T14A11 On 21/11/2021 Spot Bond					0.00000	100.45314			0.00	9,451,696,400	2,362,924,100
<b>Total T14A11 SPOT</b>									<b>0.00</b>	<b>9,451,696,400</b>	<b>2,362,924,100</b>
<b>Total For T14A11</b>									<b>0.00</b>	<b>9,451,696,400</b>	<b>2,362,924,100</b>
T14A12 On 21/11/2021 Spot Bond			8.55000	103.94032	8.55000	103.91668			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 21/11/2019 Spot Bond					0.00000	100.40982			0.00	0	0
<b>Total T15OM3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T15OM3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T16OM On 21/08/2020 Spot Bond					0.00000	100.40904			0.00	6,800,000,000	1,700,000,000
<b>Total T16OM1 SPOT</b>									<b>0.00</b>	<b>6,800,000,000</b>	<b>1,700,000,000</b>
<b>Total For T16OM1</b>									<b>0.00</b>	<b>6,800,000,000</b>	<b>1,700,000,000</b>
TFS136 On 06/07/2020 Spot Bond					0.00000	101.49094			0.00	0	0
<b>Total TFS136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS141 On 28/10/2019 Spot Bond					0.00000	101.06585				0.00	0	0
<b>Total TFS141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS142 On 28/10/2021 Spot Bond					0.00000	100.98681				0.00	0	0
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS144 On 20/03/2020 Spot Bond					0.00000	102.08007				0.00	0	0
<b>Total TFS144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS145 On 20/03/2022 Spot Bond					0.00000	101.90622				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	101.59519				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>
TFS148 On 12/10/2022 Spot Bond					0.00000	102.05354				0.00	1,890,339,200	472,584,800
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>1,890,339,200</b>	<b>472,584,800</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>1,890,339,200</b>	<b>472,584,800</b>
TFS149 On 31/10/2021 Spot Bond					0.00000	100.88908				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>
TFS151 On 30/11/2020 Spot Bond					0.00000	100.21745				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>
TFS153 On 06/07/2021 Spot Bond					0.00000	101.61155				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	101.73528				0.00	0	0
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS155 On 03/09/2021 Spot Bond					0.00000	100.16423				0.00	0	0
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS156 On 03/09/2023 Spot Bond					0.00000	100.13034				0.00	0	0
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TFS156</b>										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	100.53182				0.00	0	0
<b>Total TFS157 SPOT</b>										0.00	0	0
<b>Total For TFS157</b>										0.00	0	0
TFS15E On 20/03/2022 Spot Bond					0.00000	101.81845				0.00	0	0
<b>Total TFS158 SPOT</b>										0.00	0	0
<b>Total For TFS158</b>										0.00	0	0
TFS15E On 20/03/2024 Spot Bond					0.00000	101.82882				0.00	0	0
<b>Total TFS159 SPOT</b>										0.00	0	0
<b>Total For TFS159</b>										0.00	0	0
TFS16C On 25/04/2020 Spot Bond					0.00000	100.97715				0.00	0	0
<b>Total TFS160 SPOT</b>										0.00	0	0
<b>Total For TFS160</b>										0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	100.28108				0.00	0	0
<b>Total TFS161 SPOT</b>										0.00	0	0
<b>Total For TFS161</b>										0.00	0	0
TFS16Z On 27/05/2024 Spot Bond					0.00000	100.28627				0.00	0	0
<b>Total TFS162 SPOT</b>										0.00	0	0
<b>Total For TFS162</b>										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH10A7 SPOT</b>										0.00	0	0
<b>Total For TH10A7</b>										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond					0.00000	100.58914				0.00	0	0
<b>Total TH13A3 SPOT</b>										0.00	0	0
<b>Total For TH13A3</b>										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			7.95500	101.71800	7.95500	101.69645				0.00	0	0
<b>Total TH13A4 SPOT</b>										0.00	0	0
<b>Total For TH13A4</b>										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.00963				0.00	0	0
<b>Total TH13A7 SPOT</b>										0.00	0	0
<b>Total For TH13A7</b>										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			7.84500	102.11136	7.84500	102.09001				0.00	0	0
<b>Total TH13A8 SPOT</b>										0.00	0	0
<b>Total For TH13A8</b>										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.47628				0.00	0	0
<b>Total TH13B1 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 TH13B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	100.47679				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	100.49159				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	100.47183				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	100.47475				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	100.51200				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	100.51607				0.00	0	0
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	100.51709				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	100.51693				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	100.54002				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	100.67969				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	100.67969				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	100.69488				0.00	0	0
<b>Total TH13D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TH13D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D On 21/08/2020 Spot Bond					0.00000	100.67353			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	100.68981			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	100.61321			0.00	1,417,957,200	354,489,300
<b>Total TH14A2 SPOT</b>									<b>0.00</b>	<b>1,417,957,200</b>	<b>354,489,300</b>
<b>Total For TH14A2</b>									<b>0.00</b>	<b>1,417,957,200</b>	<b>354,489,300</b>
TH14A On 21/11/2021 Spot Bond					0.00000	100.46028			0.00	3,780,678,400	945,169,600
<b>Total TH14A3 SPOT</b>									<b>0.00</b>	<b>3,780,678,400</b>	<b>945,169,600</b>
<b>Total For TH14A3</b>									<b>0.00</b>	<b>3,780,678,400</b>	<b>945,169,600</b>
TH14A On 21/11/2021 Spot Bond			7.60500	108.00597	7.60500	107.98407			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	100.52187			0.00	0	0
<b>Total TH14A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A On 21/11/2021 Spot Bond					0.00000	101.48002			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			7.76500	105.96840	7.76500	105.94646			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	100.49137			0.00	0	0
<b>Total TH14B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B On 21/11/2021 Spot Bond					0.00000	100.87431			0.00	756,135,600	189,033,900
<b>Total TH14B2 SPOT</b>									<b>0.00</b>	<b>756,135,600</b>	<b>189,033,900</b>
<b>Total For TH14B2</b>									<b>0.00</b>	<b>756,135,600</b>	<b>189,033,900</b>
TH14B On 21/11/2021 Spot Bond					0.00000	100.46997			0.00	0	0
<b>Total TH14B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C On 21/11/2021 Spot Bond					0.00000	101.50661			0.00	0	0
<b>Total TH14C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	101.69855				0.00	0	0
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	100.50054				0.00	0	0
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D: On 21/11/2021 Spot Bond					0.00000	100.66893				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	103.15364				0.00	0	0
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D: On 21/11/2021 Spot Bond					0.00000	102.57800				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	100.43777				0.00	4,536,814,400	1,134,203,600
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>4,536,814,400</b>	<b>1,134,203,600</b>
<b>Total For TH15A1</b>										<b>0.00</b>	<b>4,536,814,400</b>	<b>1,134,203,600</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	100.44811				0.00	15,122,714,000	3,780,678,500
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>15,122,714,000</b>	<b>3,780,678,500</b>
<b>Total For TH15A2</b>										<b>0.00</b>	<b>15,122,714,000</b>	<b>3,780,678,500</b>
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.93381				0.00	0	196,000,000
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>196,000,000</b>
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	<b>196,000,000</b>
TH15A: On 21/11/2020 Spot Bond					0.00000	100.70902				0.00	0	246,000,000
<b>Total TH15A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>246,000,000</b>
<b>Total For TH15A4</b>										<b>0.00</b>	<b>0</b>	<b>246,000,000</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	100.27754				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>
TH15A: On 21/11/2020 Spot Bond					0.00000	100.43063				0.00	0	0
<b>Total TH15A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	100.43585				0.00	4,256,917,600	1,064,229,400
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>4,256,917,600</b>	<b>1,064,229,400</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH15A8</b>										0.00	4,256,917,600	1,064,229,400
TH15B On 21/11/2022 Spot Bond					0.00000	100.45934				0.00	0	0
<b>Total TH15B1 SPOT</b>										0.00	0	0
<b>Total For TH15B1</b>										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	100.45526				0.00	0	0
<b>Total TH15B2 SPOT</b>										0.00	0	0
<b>Total For TH15B2</b>										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.15089				0.00	0	0
<b>Total TH15B3 SPOT</b>										0.00	0	0
<b>Total For TH15B3</b>										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	100.48332				0.00	0	0
<b>Total TH15C1 SPOT</b>										0.00	0	0
<b>Total For TH15C1</b>										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.03139				0.00	0	0
<b>Total TH15C2 SPOT</b>										0.00	0	0
<b>Total For TH15C2</b>										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	100.47108				0.00	0	0
<b>Total TH15C3 SPOT</b>										0.00	0	0
<b>Total For TH15C3</b>										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	102.63152				0.00	0	0
<b>Total TH15D1 SPOT</b>										0.00	0	0
<b>Total For TH15D1</b>										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	101.27265				0.00	0	0
<b>Total TH15D2 SPOT</b>										0.00	0	0
<b>Total For TH15D2</b>										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	100.57950				0.00	0	0
<b>Total TH15D3 SPOT</b>										0.00	0	0
<b>Total For TH15D3</b>										0.00	0	0
TH16A On 21/08/2022 Spot Bond					0.00000	100.42817				0.00	0	0
<b>Total TH16A1 SPOT</b>										0.00	0	0
<b>Total For TH16A1</b>										0.00	0	0
TH16A On 21/08/2024 Spot Bond					0.00000	100.43788				0.00	0	0
<b>Total TH16A2 SPOT</b>										0.00	0	0
<b>Total For TH16A2</b>										0.00	0	0
TH16A On 21/08/2024 Spot Bond			8.49000	105.08521	8.49000	100.43022				0.00	0	0
<b>Total TH16A3 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 TH16A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH16B On 21/08/2024 Spot Bond					0.00000	100.45013			0.00	0	0
<b>Total TH16B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH16C On 21/08/2024 Spot Bond					0.00000	100.46596			0.00	0	0
<b>Total TH16C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH16D On 21/08/2024 Spot Bond					0.00000	100.57539			0.00	0	0
<b>Total TH16D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL20 On 22/02/2020 Spot Bond			7.59500	7.59500	7.59500	102.49027			0.00	0	0
<b>Total TL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL20/R On 22/02/2020 Spot Bond			100.00000	73.00000	100.00000	72.86252			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	109.71000	10.00000	109.68100			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	100.01958			0.00	0	0
<b>Total TL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL23 On 05/09/2022 Spot Bond					0.00000	100.08742			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			8.40000	101.78160	8.40000	101.75859		31,757,698,560,000.00	3,780,678,400	945,169,600	
<b>Total TL24 SPOT</b>								<b>31,757,698,560,000.00</b>	<b>3,780,678,400</b>	<b>945,169,600</b>	
<b>Total For TL24</b>								<b>31,757,698,560,000.00</b>	<b>3,780,678,400</b>	<b>945,169,600</b>	
TL25 On 04/09/2024 Spot Bond			8.91000	102.76455	8.91000	102.73994		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	101.38763		0.00	0	6,000,000,000	
<b>Total TL26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>	
<b>Total For TL26</b>								<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	101.33940		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			9.17000	103.98014	9.17000	103.95466			0.00	0	0
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL29 On 24/04/2025 Spot Bond					0.00000	101.12684			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>
TL30 On 10/06/2024 Spot Bond					0.00000	99.97852			0.00	0	0
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL31 On 10/06/2026 Spot Bond					0.00000	99.97795			0.00	0	0
<b>Total TL31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000			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>
TLC07 On 17/09/2019 Spot Bond					0.00000	103.65129			0.00	0	0
<b>Total TLC07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TLC08 On 27/03/2020 Spot Bond					0.00000	101.62637			0.00	0	0
<b>Total TLC08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			7.70500	102.49390	7.70500	102.47284		4,829,132,635,500.00	626,753,100	15,509,753,100	
<b>Total TN20 SPOT</b>								<b>4,829,132,635,500.00</b>	<b>626,753,100</b>	<b>15,509,753,100</b>	
<b>Total For TN20</b>								<b>4,829,132,635,500.00</b>	<b>626,753,100</b>	<b>15,509,753,100</b>	
TN20/R On 17/09/2020 Spot Bond			100.00000	49.50818	100.00000	49.39920		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	35.66324	100.00000	35.58473		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			8.58500	111.30857	8.58500	111.28315		874,911,086,000.00	101,911,600	15,535,693,400	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TN23 SPOT</b>									<b>874,911,086,000.00</b>	<b>101,911,600</b>	<b>15,535,693,400</b>
<b>Total For TN23</b>									<b>874,911,086,000.00</b>	<b>101,911,600</b>	<b>15,535,693,400</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	17.35741	100.00000	17.31920			0.00	0	0
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN25 On 19/08/2025 Spot Bond			9.59000	100.15580	9.59000	100.13032			139,166,244,000.00	14,511,600	23,266,535,500
<b>Total TN25 SPOT</b>									<b>139,166,244,000.00</b>	<b>14,511,600</b>	<b>23,266,535,500</b>
<b>Total For TN25</b>									<b>139,166,244,000.00</b>	<b>14,511,600</b>	<b>23,266,535,500</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	10.70406	100.00000	10.68051			0.00	0	0
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN27 On 14/11/2027 Spot Bond			9.83000	97.70955	9.83000	97.68408			0.00	0	1,700,000,000
<b>Total TN27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,700,000,000</b>
<b>Total For TN27</b>									<b>0.00</b>	<b>0</b>	<b>1,700,000,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	11.68863	100.00000	11.66290			0.00	0	0
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN30 On 09/10/2030 Spot Bond			10.48500	104.49700	10.48500	104.46782			0.00	0	11,880,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,880,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>11,880,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	122.54984	8.00000	122.52358			0.00	0	0
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN40 On 09/10/2040 Spot Bond			11.60000	97.85558	11.60000	97.82543			0.00	0	8,500,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,500,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>8,500,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	104.50435	10.75000	104.47445			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	109.71000	10.00000	109.68100			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 30/11/2020 Spot Bond			7.91500	104.45287	7.91500	104.43084			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			8.10500	104.13984	8.10500	104.11723			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRA2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A:On 14/12/2020 Spot Bond			7.90500	7.90500	7.90500	104.38507				0.00	0	0
<b>Total TRA2A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B:On 14/12/2020 Spot Bond					0.00000	99.82983				0.00	0	0
<b>Total TRA2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B:On 14/12/2020 Spot Bond					0.00000	99.82517				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	101.58153				0.00	0	0
<b>Total TRA2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C:On 14/12/2020 Spot Bond					0.00000	99.79819				0.00	0	0
<b>Total TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D:On 14/12/2020 Spot Bond					0.00000	99.75011				0.00	0	0
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D:On 14/12/2020 Spot Bond					0.00000	99.75011				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 14/11/2020 Spot Bond					0.00000	100.60606				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	100.62160				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			8.31000	104.87358	8.31000	104.85038				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 14/11/2020 Spot Bond					0.00000	100.60256				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>
TRA3A:On 14/11/2022 Spot Bond					0.00000	100.61600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.72229				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>
TRA3B:On 14/11/2022 Spot Bond					0.00000	100.70763				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>
TRA4A On 13/04/2020 Spot Bond					0.00000	101.23640				0.00	0	0
<b>Total TRA4A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A:On 13/04/2022 Spot Bond					0.00000	101.32622				0.00	0	0
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A:On 13/04/2024 Spot Bond					0.00000	101.36861				0.00	0	0
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A:On 13/04/2024 Spot Bond			8.61000	103.26623	8.61000	106.15417				0.00	0	0
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4B On 13/04/2024 Spot Bond					0.00000	101.52816				0.00	0	0
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4B1</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>
TSE03:On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
TSP22E On 19/03/2020 Spot Bond					0.00000	95.62523				0.00	0	0
<b>Total TSP228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP22E On 10/10/2019 Spot Bond					0.00000	99.35499				0.00	0	0
<b>Total TSP229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23C On 09/04/2020 Spot Bond					0.00000	95.49870				0.00	0	0
<b>Total TSP230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP231 On 07/11/2019 Spot Bond					0.00000	98.77134				0.00	0	0
<b>Total TSP231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23I On 07/05/2020 Spot Bond					0.00000	94.90131				0.00	0	0
<b>Total TSP232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23I On 09/07/2020 Spot Bond					0.00000	93.81479				0.00	0	0
<b>Total TSP233 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP233</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23K On 13/02/2020 Spot Bond					0.00000	96.84832				0.00	0	0
<b>Total TSP234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23E On 13/08/2020 Spot Bond					0.00000	93.63268				0.00	0	1,700,000,000
<b>Total TSP235 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,000</b>
<b>Total For TSP235</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,000</b>
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.99931				0.00	0	0
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.19132				0.00	0	0
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.27207				0.00	0	0
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TUHF0 On 26/01/2020 Spot Bond					0.00000	101.68066				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000				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>
TWC30 On 04/10/2019 Spot Bond					0.00000	101.34984				0.00	0	0
<b>Total TWC306 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC306</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC30 On 09/10/2019 Spot Bond					0.00000	101.24624				0.00	0	0
<b>Total TWC307 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC307</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC30 On 16/10/2019 Spot Bond					0.00000	101.14271				0.00	0	0
<b>Total TWC308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC30 On 24/10/2019 Spot Bond					0.00000	100.91773				0.00	0	0
<b>Total TWC309 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC309</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC31 On 30/10/2019 Spot Bond					0.00000	100.79704				0.00	0	0
<b>Total TWC310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC31 On 13/11/2019 Spot Bond					0.00000	100.51872				0.00	0	0
<b>Total TWC311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC31 On 29/11/2019 Spot Bond					0.00000	100.33790				0.00	0	0
<b>Total TWC312 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC312</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC31 On 29/11/2019 Spot Bond					0.00000	100.23924				0.00	0	0
<b>Total TWC313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC31 On 04/12/2019 Spot Bond					0.00000	100.09942				0.00	0	0
<b>Total TWC314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			8.08500	103.80617	8.08500	103.78358				0.00	0	436,216,200
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>436,216,200</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>436,216,200</b>
UG26 On 09/03/2026 Spot Bond			9.99000	106.23007	9.99000	106.20162				0.00	0	249,146,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>249,146,700</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>249,146,700</b>
VCJA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA9U</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA6L On 20/10/2026 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 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>
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA9U</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
<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>
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB9 On 20/07/2027 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 VCPB9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB9U</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>
VKE07 On 08/06/2020 Spot Bond					0.00000	100.00006				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>
VKE09 On 08/07/2020 Spot Bond					0.00000	101.90575				0.00	0	1,720,208,700
<b>Total VKE09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,720,208,700</b>
<b>Total For VKE09</b>										<b>0.00</b>	<b>0</b>	<b>1,720,208,700</b>
VKE10 On 08/07/2022 Spot Bond					0.00000	101.54275				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	101.17080				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	100.97446				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	100.66137				0.00	400,000,000	400,000,000
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For VKE13</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	100.30369				0.00	0	0
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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
<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>
VR841L On 11/12/2019 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 VR841U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR841U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR844U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR844U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR851L On 09/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR851U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR851U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR852L On 04/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR852U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR852U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR853L On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR853U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR853U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR854L On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR854U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR854U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR855L On 19/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR855U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR855U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 10/10/2020 Spot Bond					0.00000	101.85715				0.00	0	945,169,600
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>945,169,600</b>
<b>Total For WHL01</b>										<b>0.00</b>	<b>0</b>	<b>945,169,600</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	101.79168				0.00	0	0
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	102.60455				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
WSP4 On 28/05/2020 Spot Bond			6.84500	104.02788	6.84500	104.00885				0.00	0	0
<b>Total WSP4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			7.15000	105.48491	7.15000	105.46477				0.00	0	98,278,700
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>98,278,700</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>98,278,700</b>
WSP5/f On 28/05/2021 Spot Bond			100.00000	33.99799	100.00000	33.92315				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			6.25500	99.65843	6.25500	99.64141				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>1.04e+017</b>	<b>009,403,729,000</b>	<b>326,384,655,997</b>
<b>Total for SPOT :</b>										<b>1.04e+017</b>	<b>009,403,729,000</b>	<b>326,384,655,997</b>
<b>Total Futures</b>										<b>1.04e+017</b>	<b>009,403,736,064</b>	<b>326,385,508,157</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>201,261</b>
<b>Grand Total:</b>										<b>1.04e+017</b>	<b>009,403,736,064</b>	<b>326,385,709,418</b>