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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 17/08/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/11/2018 Bond Future			11.12116	75.01789	11.06063	75.36832			0.00	0	9,466
ES33 On 07/02/2019 Bond Future			11.25822	76.46744	11.19522	76.82491			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.37543	73.94978	11.31044	74.31239			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>9,466</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>9,466</b>
ES42 On 01/11/2018 Bond Future			11.31787	77.25546	11.26243	77.62023			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.44606	78.74807	11.38840	79.12018			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.56106	75.79770	11.50153	76.17517			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>7,957</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>7,957</b>
I2025 On 01/11/2018 Bond Future			132.97466	132.97466	132.90324	132.90324			0.00	0	365
I2025 On 07/02/2019 Bond Future			134.15503	134.15503	134.08257	134.08257			0.00	0	0
I2025 On 02/05/2019 Bond Future			136.41036	136.41036	136.33558	136.33558			0.00	0	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>365</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>365</b>
I2029 On 01/11/2018 Bond Future			99.48945	99.48945	99.21247	99.21247			0.00	0	1,600

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	07/02/2019			101.43070	101.43070	101.14863	101.14863			0.00	0	0
I2029	On	02/05/2019			102.06339	102.06339	101.77571	101.77571			0.00	0	0
<b>Total I2029 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,600</b>
<b>Total For I2029</b>											<b>0.00</b>	<b>0</b>	<b>1,600</b>
I2033	On	01/11/2018			102.49181	102.49181	102.75255	102.75255			0.00	0	5,770
I2033	On	07/02/2019			104.49180	104.49180	104.75775	104.75775			0.00	0	0
I2033	On	02/05/2019			105.10392	105.10392	105.37347	105.37347			0.00	0	0
<b>Total I2033 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,770</b>
<b>Total For I2033</b>											<b>0.00</b>	<b>0</b>	<b>5,770</b>
I2038	On	01/11/2018			123.55117	123.55117	123.55788	123.55788			0.00	0	9,641
I2038	On	07/02/2019			124.37067	124.37067	124.37796	124.37796			0.00	0	0
I2038	On	02/05/2019			126.46150	126.46150	126.46786	126.46786			0.00	0	0
<b>Total I2038 Future</b>											<b>0.00</b>	<b>0</b>	<b>9,641</b>
<b>Total For I2038</b>											<b>0.00</b>	<b>0</b>	<b>9,641</b>
I2046	On	01/11/2018			116.61013	116.61013	116.39148	116.39148			0.00	0	11,966
I2046	On	07/02/2019			118.88554	118.88554	118.66293	118.66293			0.00	0	0
I2046	On	02/05/2019			119.19896	119.19896	118.97140	118.97140			0.00	0	0
<b>Total I2046 Future</b>											<b>0.00</b>	<b>0</b>	<b>11,966</b>
<b>Total For I2046</b>											<b>0.00</b>	<b>0</b>	<b>11,966</b>
I2050	On	01/11/2018			122.34252	122.34252	121.83329	121.83329			0.00	0	9,987
I2050	On	07/02/2019			122.95839	122.95839	122.43968	122.43968			0.00	0	0
I2050	On	02/05/2019			125.02546	125.02546	124.49689	124.49689			0.00	0	0
<b>Total I2050 Future</b>											<b>0.00</b>	<b>0</b>	<b>9,987</b>
<b>Total For I2050</b>											<b>0.00</b>	<b>0</b>	<b>9,987</b>
R186	On	01/11/2018			9.10823	111.80588	9.04673	112.17226		7.26	149,819,879.20	1,340	65,529
R186	On	07/02/2019			9.20035	108.66131	9.13562	109.03525		7.48	0.00	0	719
R186	On	02/05/2019			9.28427	110.46850	9.21685	110.84744		7.30	0.00	0	0
<b>Total R186 Future</b>											<b>149,819,879.20</b>	<b>1,340</b>	<b>66,248</b>
R186	On	01/11/2018	8.53	Call			380.39000	0.38039	307,940	6.90	0.00	0	0
R186	On	01/11/2018	8.53	Put			3,524.06000	3.52406	3,817,990	6.90	0.00	0	0
R186	On	01/11/2018	8.54	Call			393.44000	0.39344	319,090	6.91	0.00	0	0
R186	On	01/11/2018	8.54	Put			3,475.15000	3.47515	3,767,180	6.91	0.00	0	0
R186	On	01/11/2018	8.46	Call			297.42000	0.29742	237,470	6.83	0.00	0	5,000
R186	On	01/11/2018	8.90	Call			1,085.00000	1.08500	931,630	7.19	0.00	0	0
R186	On	01/11/2018	8.90	Put			1,965.74000	1.96574	2,178,750	7.19	0.00	0	2,500
R186	On	01/11/2018	9.14	Call			1,805.10000	1.80510	1,595,310	7.37	0.00	0	0
R186	On	01/11/2018	8.52	Call			367.67000	0.36767	297,070	6.89	0.00	0	0
R186	On	01/11/2018	9.14	Put			1,250.10000	1.25010	1,406,690	7.37	0.00	0	5,000
R186	On	01/11/2018	7.96	Put			6,784.59000	6.78459	7,141,380	6.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2018	Bond Future	7.96	Call			33.40000	0.03340	23,810	6.52	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.52	Put			3,573.35000	3.57335	3,869,130	6.89	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Put			3,876.10000	3.87610	4,182,530	6.83	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			5,898.16000	5.89816	6,218,440	6.59	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			5,844.71000	5.84471	6,163,990	6.59	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			351.65000	0.35165	298,990	6.59	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			5,951.79000	5.95179	6,273,070	6.59	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Put			0.00000	0.00000	5,743,260	6.64	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			0.00000	0.00000	385,560	6.64	161,935.20	420	210
R186	On	07/02/2019	Bond Future	8.21	Call			359.85000	0.35985	306,190	6.59	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			368.19000	0.36819	313,530	6.59	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Call			2,132.28000	2.13228	1,962,900	7.09	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			3,248.78000	3.24878	3,458,340	7.09	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			2,159.78000	2.15978	1,989,060	7.10	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			3,219.19000	3.21919	3,427,410	7.10	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			2,104.98000	2.10498	1,936,930	7.08	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			3,278.60000	3.27860	3,489,490	7.08	0.00	0	0
<b>Total R186 Option</b>												<b>161,935.20</b>	<b>420</b>	<b>17,710</b>
<b>Total For R186</b>												<b>149,981,814.40</b>	<b>1,760</b>	<b>83,958</b>
R197	On	01/11/2018	Bond Future			301.63523	301.63523	302.00087	302.00087			0.00	0	2,350
R197	On	07/02/2019	Bond Future			300.17039	300.17039	300.54383	300.54383			0.00	0	0
R197	On	02/05/2019	Bond Future			305.21632	305.21632	305.59363	305.59363			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,350</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,350</b>
R202	On	01/11/2018	Bond Future			234.99951	234.99951	235.01235	235.01235			0.00	0	10,129
R202	On	07/02/2019	Bond Future			235.68100	235.68100	235.69433	235.69433			0.00	0	0
R202	On	02/05/2019	Bond Future			239.64296	239.64296	239.65489	239.65489			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,129</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>10,129</b>
R2023	On	01/11/2018	Bond Future			8.53970	98.61447	8.48230	98.81493		3.91	0.00	0	38,294
R2023	On	07/02/2019	Bond Future			8.64650	100.52014	8.58439	100.72482		4.11	0.00	0	0
R2023	On	02/05/2019	Bond Future			8.73803	98.26476	8.67189	98.47180		4.21	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>38,294</b>
R2023	On	01/11/2018	Bond Future	10.59	Call			7,041.02000	7.04102	6,840,680	5.05	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.43000	0.00043	0,550	5.05	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			6,977.26000	6.97726	6,776,930	5.05	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.48000	0.00048	0,610	5.05	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			7,009.14000	7.00914	6,808,810	5.05	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.45000	0.00045	0,580	5.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/02/2019	Bond Future	10.59	Put			50.61000	0.05061	57,280	5.23	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			6,342.72000	6.34272	6,144,980	5.23	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			52.94000	0.05294	59,880	5.23	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			6,371.93000	6.37193	6,174,060	5.23	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			51.76000	0.05176	58,570	5.23	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			6,401.16000	6.40116	6,203,150	5.23	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			985.42000	0.98542	898,200	3.93	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,684.01000	1.68401	1,803,830	3.93	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			1,001.66000	1.00166	913,610	3.94	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,668.63000	1.66863	1,787,620	3.94	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			969.31000	0.96931	882,930	3.92	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,699.52000	1.69952	1,820,180	3.92	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>0.00</b>	<b>0</b>	<b>38,294</b>
R2030	On	01/11/2018	Bond Future			9.50772	91.83514	9.45182	92.19016		9.89	123,977,439.00	1,350	52,011
R2030	On	07/02/2019	Bond Future			9.59235	89.60027	9.53414	89.96245		10.39	0.00	0	167
R2030	On	02/05/2019	Bond Future			9.67072	91.09026	9.61062	91.45756		10.10	0.00	0	0
<b>Total R2030 Future</b>												<b>123,977,439.00</b>	<b>1,350</b>	<b>52,178</b>
R2030	On	01/11/2018	Bond Future	8.59	Call			110.62000	0.11062	85,570	8.72	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			5,831.59000	5.83159	6,161,560	8.72	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			115.63000	0.11563	89,640	8.73	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			5,767.46000	5.76746	6,096,490	8.73	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			105.79000	0.10579	81,660	8.71	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			5,895.97000	5.89597	6,226,860	8.71	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			507.74000	0.50774	445,530	9.33	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			6,463.26000	6.46326	6,763,230	9.33	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			533.19000	0.53319	468,640	9.36	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			6,352.84000	6.35284	6,650,470	9.36	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			6,028.55000	6.02855	6,318,910	9.44	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			614.96000	0.61496	543,140	9.44	0.00	0	920
R2030	On	07/02/2019	Bond Future	9.40	Put			3,011.60000	3.01160	3,203,280	10.29	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			2,169.42000	2.16942	1,998,920	10.29	0.00	0	920
R2030	On	07/02/2019	Bond Future	8.63	Call			520.43000	0.52043	457,060	9.35	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			6,407.99000	6.40799	6,706,800	9.35	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			2,438.92000	2.43892	2,271,090	9.76	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			3,679.82000	3.67982	3,879,290	9.76	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			2,380.29000	2.38029	2,214,940	9.74	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			3,746.16000	3.74616	3,948,110	9.74	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			2,409.52000	2.40952	2,242,920	9.75	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			3,712.88000	3.71288	3,913,580	9.75	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2030 Option</b>									<b>0.00</b>	<b>0</b>	<b>1,840</b>
<b>Total For R2030</b>									<b>123,977,439.00</b>	<b>1,350</b>	<b>54,018</b>
R2032 On 01/11/2018 Bond Future			9.67988	90.21396	9.62410	90.59760		11.12	94,724,658.00	1,050	38,867
R2032 On 07/02/2019 Bond Future			9.76596	91.95705	9.70800	92.34857		11.32	0.00	0	456
R2032 On 02/05/2019 Bond Future			9.84135	89.33125	9.78164	89.72828		11.43	0.00	0	0
<b>Total R2032 Future</b>									<b>94,724,658.00</b>	<b>1,050</b>	<b>39,323</b>
R2032 On 01/11/2018 Bond Future	8.76	Call			111.68000	0.11168	85,950	9.49	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.76	Put			6,362.30000	6.36230	6,720,210	9.49	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.77	Call			117.05000	0.11705	90,290	9.51	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.77	Put			6,291.90000	6.29190	6,648,780	9.51	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.75	Call			106.52000	0.10652	81,780	9.48	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.75	Put			6,432.99000	6.43299	6,791,890	9.48	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.81	Call			603.06000	0.60306	531,780	10.09	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.81	Put			6,990.13000	6.99013	7,310,370	10.09	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.82	Call			617.67000	0.61767	545,090	10.11	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.82	Put			6,930.16000	6.93016	7,249,100	10.11	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.80	Call			588.52000	0.58852	518,530	10.08	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.80	Put			7,050.25000	7.05025	7,371,780	10.08	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.61	Call			2,879.77000	2.87977	2,692,170	11.30	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.61	Put			4,035.05000	4.03505	4,244,480	11.30	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.62	Call			2,911.92000	2.91192	2,723,050	11.31	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.62	Put			3,999.31000	3.99931	4,207,470	11.31	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.63	Call			2,944.25000	2.94425	2,754,100	11.32	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.63	Put			3,963.83000	3.96383	4,170,710	11.32	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>94,724,658.00</b>	<b>1,050</b>	<b>39,323</b>
R2035 On 01/11/2018 Bond Future			9.80423	94.12855	9.74333	94.59359		11.79	70,596,412.50	750	71,191
R2035 On 07/02/2019 Bond Future			9.89095	95.94748	9.82775	96.42196		12.02	0.00	0	298
R2035 On 02/05/2019 Bond Future			9.96234	93.04589	9.89735	93.52716		12.17	0.00	0	0
<b>Total R2035 Future</b>									<b>70,596,412.50</b>	<b>750</b>	<b>71,489</b>
R2035 On 01/11/2018 Bond Future	8.92	Call			155.29000	0.15529	118,560	10.27	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.92	Put			6,798.78000	6.79878	7,227,090	10.27	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.93	Call			162.41000	0.16241	124,290	10.29	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.93	Put			6,721.06000	6.72106	7,147,980	10.29	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.94	Call			169.70000	0.16970	130,180	10.30	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.94	Put			6,643.61000	6.64361	7,069,130	10.30	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.97	Put			7,579.08000	7.57908	7,959,880	10.98	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.98	Call			781.53000	0.78153	686,220	11.00	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.98	Put			7,513.29000	7.51329	7,892,460	11.00	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.96	Call			746.23000	0.74623	654,140	10.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	07/02/2019	Bond Future	8.96	Put			7,645.44000	7.64544	8,027,830	10.96	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			763.65000	0.76365	669,970	10.98	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			3,204.04000	3.20404	2,975,550	11.91	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			4,384.94000	4.38494	4,637,720	11.91	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			3,240.20000	3.24020	3,010,140	11.92	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			4,345.38000	4.34538	4,596,590	11.92	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			3,168.08000	3.16808	2,941,160	11.90	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			4,424.79000	4.42479	4,679,140	11.90	0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>												<b>70,596,412.50</b>	<b>750</b>	<b>71,489</b>
R2037	On	01/11/2018	Bond Future			9.85451	90.87211	9.79367	91.33965		12.36	0.00	0	49,450
R2037	On	07/02/2019	Bond Future			9.93413	88.36802	9.87111	88.84502		13.21	0.00	0	650
R2037	On	02/05/2019	Bond Future			10.00652	89.83754	9.94174	90.32148		12.77	0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>50,100</b>
R2037	On	01/11/2018	Bond Future	9.03	Put			6,417.24000	6.41724	6,837,460	10.95	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			194.66000	0.19466	150,700	10.90	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			6,569.82000	6.56982	6,993,400	10.90	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			203.78000	0.20378	158,160	10.93	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			6,493.28000	6.49328	6,915,200	10.93	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			213.28000	0.21328	165,960	10.95	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			7,306.92000	7.30692	7,685,380	11.77	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			817.90000	0.81790	717,640	11.79	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			7,241.19000	7.24119	7,617,930	11.79	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			780.65000	0.78065	683,790	11.75	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			7,373.24000	7.37324	7,753,380	11.75	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			799.04000	0.79904	700,500	11.77	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			3,321.06000	3.32106	3,088,010	12.56	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			4,394.28000	4.39428	4,645,170	12.56	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			3,357.40000	3.35740	3,122,800	12.57	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			4,354.25000	4.35425	4,603,590	12.57	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			3,284.91000	3.28491	3,053,430	12.55	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			4,434.60000	4.43460	4,687,060	12.55	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>50,100</b>
R2040	On	01/11/2018	Bond Future			9.92408	94.24890	9.87865	94.62324		12.77	117,434,129.40	1,246	24,834
R2040	On	07/02/2019	Bond Future			10.00305	91.55948	9.95600	91.94149		13.69	0.00	0	100
R2040	On	02/05/2019	Bond Future			10.07465	93.08202	10.02633	93.46937		13.25	0.00	0	0
<b>Total R2040 Future</b>												<b>117,434,129.40</b>	<b>1,246</b>	<b>24,934</b>
R2040	On	01/11/2018	Bond Future	9.20	Put			6,189.19000	6.18919	6,513,980	11.16	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Call			292.86000	0.29286	243,310	11.16	0.00	0	3,540

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	01/11/2018	Bond Future	9.80	Put			2,512.57000	2.51257	2,704,670	12.47	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			1,858.65000	1.85865	1,676,410	12.47	0.00	0	3,540
R2040	On	01/11/2018	Bond Future	9.10	Put			7,007.57000	7.00757	7,346,610	11.01	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			7,091.89000	7.09189	7,432,180	11.00	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			167.49000	0.16749	135,880	10.97	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			191.82000	0.19182	156,520	11.01	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	8.50	Put			12,637.85000	12.63785	13,009,580	10.86	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			9.72000	0.00972	7,110	10.86	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.07	Put			7,261.72000	7.26172	7,604,450	10.97	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Call			175.36000	0.17536	142,540	10.98	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			7,176.62000	7.17662	7,518,140	10.98	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			183.45000	0.18345	149,400	11.00	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			814.22000	0.81422	736,290	12.29	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			8,143.94000	8.14394	8,448,020	12.29	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			833.61000	0.83361	754,320	12.31	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			8,071.32000	8.07132	8,374,040	12.31	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			853.47000	0.85347	772,800	12.33	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			7,999.31000	7.99931	8,300,650	12.33	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			3,656.01000	3.65601	3,463,980	13.14	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			4,681.33000	4.68133	4,876,650	13.14	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			3,577.64000	3.57764	3,388,100	13.12	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			4,766.98000	4.76698	4,964,790	13.12	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			3,616.72000	3.61672	3,425,930	13.13	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			4,723.99000	4.72399	4,920,550	13.13	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>12,980</b>
<b>Total For R2040</b>												<b>117,434,129.40</b>	<b>1,246</b>	<b>37,914</b>
R2044	On	01/11/2018	Bond Future			9.95207	91.26660	9.89638	91.73230		13.41	0.00	0	38,585
R2044	On	07/02/2019	Bond Future			10.02823	88.64483	9.97062	89.11988		14.38	0.00	0	108
R2044	On	02/05/2019	Bond Future			10.09712	90.11891	10.03796	90.60087		13.93	0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>38,693</b>
R2044	On	01/11/2018	Bond Future	9.12	Call			198.08000	0.19808	155,400	11.59	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			7,142.08000	7.14208	7,565,100	11.59	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			207.05000	0.20705	162,800	11.61	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			7,055.95000	7.05595	7,477,400	11.61	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			216.33000	0.21633	170,470	11.62	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			6,970.29000	6.97029	7,390,130	11.62	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			8,069.60000	8.06960	8,443,610	13.01	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			924.03000	0.92403	821,280	13.03	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			7,996.34000	7.99634	8,368,640	13.03	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			945.30000	0.94530	840,820	13.05	0.00	0	0

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	07/02/2019	Bond Future	9.18	Put			7,923.55000	7.92355	8,294,120	13.05	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			903.08000	0.90308	802,040	13.01	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			3,723.86000	3.72386	3,487,170	13.83	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			4,781.68000	4.78168	5,026,950	13.83	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			3,763.82000	3.76382	3,525,590	13.84	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			4,738.21000	4.73821	4,981,940	13.84	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			3,683.80000	3.68380	3,448,660	13.81	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			4,825.19000	4.82519	5,072,010	13.81	0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>38,693</b>
R2048	On	01/11/2018	Bond Future			9.93781	90.33846	9.88210	90.81652		13.87	0.00	0	97,212
R2048	On	07/02/2019	Bond Future			10.01543	92.08416	9.95777	92.57190		14.18	0.00	0	0
R2048	On	02/05/2019	Bond Future			10.07898	89.18162	10.01981	89.67647		14.42	0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>97,212</b>
R2048	On	01/11/2018	Bond Future	9.03	Put			8,051.39000	8.05139	8,497,400	11.84	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			125.83000	0.12583	96,320	11.81	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			8,238.56000	8.23856	8,687,110	11.81	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			132.25000	0.13225	101,480	11.82	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			8,144.79000	8.14479	8,592,080	11.82	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			138.87000	0.13887	106,820	11.84	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			737.64000	0.73764	650,020	12.64	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			8,985.46000	8.98546	9,385,580	12.64	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			756.23000	0.75623	666,950	12.66	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			8,904.93000	8.90493	9,303,390	12.66	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			719.20000	0.71920	633,230	12.62	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			9,066.31000	9.06631	9,468,080	12.62	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			3,842.90000	3.84290	3,598,320	14.30	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			4,860.07000	4.86007	5,110,340	14.30	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			3,884.25000	3.88425	3,638,080	14.32	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			4,815.74000	4.81574	5,064,420	14.32	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			3,801.75000	3.80175	3,558,760	14.29	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			4,904.75000	4.90475	5,156,610	14.29	0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>97,212</b>
R207	On	01/11/2018	Bond Future			7.75613	101.66460	7.72135	101.70335		0.71	0.00	0	19,555
R207	On	07/02/2019	Bond Future			7.89987	99.98409	7.85403	100.02401		0.70	0.00	0	0
R207	On	02/05/2019	Bond Future			8.12911	101.64701	8.06903	101.68652		0.65	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>19,555</b>
R207	On	01/11/2018	Bond Future	6.75	Call			3.23000	0.00323	2,490	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			1,094.36000	1.09436	1,132,370	1.10	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2018	Bond Future	6.76	Call			3.31000	0.00331	2,550	1.09	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			1,083.12000	1.08312	1,121,110	1.09	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			3.04000	0.00304	2,340	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			1,105.49000	1.10549	1,143,540	1.10	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			1.64000	0.00164	1,260	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			1,174.38000	1.17438	1,213,920	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			1.73000	0.00173	1,330	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			1,165.60000	1.16560	1,205,120	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			1.56000	0.00156	1,200	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			1,183.17000	1.18317	1,222,730	0.72	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			73.76000	0.07376	63,720	0.55	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			376.53000	0.37653	406,000	0.55	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			75.78000	0.07578	65,540	0.55	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			371.93000	0.37193	401,200	0.55	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			78.10000	0.07810	67,650	0.55	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			367.64000	0.36764	396,700	0.55	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>19,555</b>
R208	On	01/11/2018	Bond Future			8.06486	97.85923	8.03282	97.92670		1.90	0.00	0	28,717
R208	On	07/02/2019	Bond Future			8.17845	99.75012	8.14178	99.81932		2.05	0.00	0	0
R208	On	02/05/2019	Bond Future			8.29384	98.00957	8.25299	98.07886		2.07	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>28,717</b>
R208	On	01/11/2018	Bond Future	7.10	Put			2,001.21000	2.00121	2,066,580	2.28	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			11.43000	0.01143	9,230	2.28	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,980.20000	1.98020	2,045,470	2.28	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			12.05000	0.01205	9,750	2.28	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,959.22000	1.95922	2,024,390	2.28	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			10.83000	0.01083	8,730	2.28	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			27.11000	0.02711	23,370	1.80	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			2,077.58000	2.07758	2,143,040	1.80	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			28.11000	0.02811	24,250	1.80	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			2,059.20000	2.05920	2,124,540	1.80	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			26.14000	0.02614	22,510	1.80	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			2,096.00000	2.09600	2,161,570	1.80	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			479.37000	0.47937	450,230	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			858.72000	0.85872	898,870	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			487.92000	0.48792	458,470	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			850.22000	0.85022	890,060	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			471.22000	0.47122	442,370	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			867.63000	0.86763	908,070	1.97	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>28,717</b>
R209 On 01/11/2018 Bond Future			9.76677	71.46859	9.70597	71.86194		13.30	0.00	0	127,060
R209 On 07/02/2019 Bond Future			9.84152	72.84948	9.77868	73.25075		13.54	0.00	0	340
R209 On 02/05/2019 Bond Future			9.90644	70.91325	9.84195	71.32040		13.75	0.00	0	0
<b>Total R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>127,400</b>
R209 On 01/11/2018 Bond Future	1016.00	Call			70,974.07000	70.97407	70,580,720	15.46	0.00	0	0
R209 On 01/11/2018 Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.46	0.00	0	0
R209 On 01/11/2018 Bond Future	1016.01	Call			70,974.07000	70.97407	70,580,720	15.46	0.00	0	0
R209 On 01/11/2018 Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.46	0.00	0	0
R209 On 01/11/2018 Bond Future	1015.99	Call			70,974.06000	70.97406	70,580,710	15.46	0.00	0	0
R209 On 01/11/2018 Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.46	0.00	0	0
R209 On 01/11/2018 Bond Future	9.94	Call			2,619.38000	2.61938	2,361,550	13.60	0.00	0	0
R209 On 01/11/2018 Bond Future	9.94	Put			1,122.79000	1.12279	1,258,310	13.60	0.00	0	0
R209 On 01/11/2018 Bond Future	9.34	Put			3,179.66000	3.17966	3,455,570	12.61	0.00	0	0
R209 On 01/11/2018 Bond Future	9.34	Call			742.60000	0.74260	625,160	12.61	0.00	0	0
R209 On 01/11/2018 Bond Future	8.89	Put			5,751.84000	5.75184	6,111,370	11.69	0.00	0	0
R209 On 01/11/2018 Bond Future	8.89	Call			147.29000	0.14729	113,470	11.69	0.00	0	2,000
R209 On 01/11/2018 Bond Future	9.97	Call			2,743.47000	2.74347	2,479,560	13.64	0.00	0	0
R209 On 01/11/2018 Bond Future	9.97	Put			1,058.41000	1.05841	1,187,850	13.64	0.00	0	0
R209 On 01/11/2018 Bond Future	10.57	Call			5,620.34000	5.62034	5,272,650	15.01	0.00	0	0
R209 On 01/11/2018 Bond Future	10.57	Put			320.05000	0.32005	365,710	15.01	0.00	0	0
R209 On 01/11/2018 Bond Future	9.98	Call			2,785.29000	2.78529	2,519,380	13.66	0.00	0	0
R209 On 01/11/2018 Bond Future	9.98	Put			1,037.57000	1.03757	1,165,010	13.66	0.00	0	2,000
R209 On 01/11/2018 Bond Future	8.98	Put			5,168.37000	5.16837	5,516,010	11.81	0.00	0	0
R209 On 01/11/2018 Bond Future	8.98	Call			212.97000	0.21297	167,260	11.81	0.00	0	0
R209 On 01/11/2018 Bond Future	10.00	Put			997.14000	0.99714	1,120,650	13.69	0.00	0	5,850
R209 On 01/11/2018 Bond Future	10.00	Call			2,869.91000	2.86991	2,600,070	13.69	0.00	0	0
R209 On 01/11/2018 Bond Future	9.84	Call			2,223.94000	2.22394	1,987,490	13.44	0.00	0	0
R209 On 01/11/2018 Bond Future	9.84	Put			1,361.08000	1.36108	1,517,980	13.44	0.00	0	0
R209 On 01/11/2018 Bond Future	8.99	Put			5,105.18000	5.10518	5,451,360	11.83	0.00	0	0
R209 On 01/11/2018 Bond Future	8.99	Call			221.42000	0.22142	174,250	11.83	0.00	0	760
R209 On 01/11/2018 Bond Future	9.64	Put			1,958.99000	1.95899	2,162,470	13.14	0.00	0	0
R209 On 01/11/2018 Bond Future	9.64	Call			1,528.54000	1.52854	1,338,670	13.14	0.00	0	2,000
R209 On 01/11/2018 Bond Future	9.47	Call			1,046.45000	1.04645	897,860	12.88	0.00	0	0
R209 On 01/11/2018 Bond Future	9.47	Put			2,603.97000	2.60397	2,848,730	12.88	0.00	0	760
R209 On 01/11/2018 Bond Future	9.82	Call			2,148.29000	2.14829	1,916,310	13.41	0.00	0	0
R209 On 01/11/2018 Bond Future	9.82	Put			1,413.20000	1.41320	1,574,570	13.41	0.00	0	760
R209 On 01/11/2018 Bond Future	9.49	Call			1,098.93000	1.09893	945,440	12.92	0.00	0	0
R209 On 01/11/2018 Bond Future	9.49	Put			2,522.50000	2.52250	2,762,360	12.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2019	Bond Future	8.97	Call			723.50000	0.72350	637,250	12.36	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			6,199.88000	6.19988	6,514,900	12.36	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			691.81000	0.69181	608,370	12.32	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			6,311.33000	6.31133	6,629,160	12.32	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Call			4,332.20000	4.33220	4,062,700	14.23	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			841.50000	0.84150	745,190	12.48	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Put			1,704.73000	1.70473	1,836,500	14.23	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			3,562.54000	3.56254	3,789,480	13.28	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			2,007.47000	2.00747	1,833,140	13.28	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			707.54000	0.70754	622,700	12.34	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			6,255.44000	6.25544	6,571,870	12.34	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Put			5,819.95000	5.81995	6,124,910	12.48	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			2,866.32000	2.86632	2,668,940	13.69	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			3,774.81000	3.77481	3,984,580	13.69	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			2,805.13000	2.80513	2,610,340	13.67	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			3,842.99000	3.84299	4,055,350	13.67	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			2,835.53000	2.83553	2,639,440	13.68	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			3,808.66000	3.80866	4,019,720	13.68	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>26,130</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>153,530</b>
R210	On	01/11/2018	Bond Future			185.07475	185.07475	185.08511	185.08511			0.00	0	2,149
R210	On	07/02/2019	Bond Future			188.68606	188.68606	188.69702	188.69702			0.00	0	0
R210	On	02/05/2019	Bond Future			189.30331	189.30331	189.31295	189.31295			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,149</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>2,149</b>
R212	On	01/11/2018	Bond Future			155.53972	155.53972	155.49895	155.49895			0.00	0	3,476
R212	On	07/02/2019	Bond Future			156.41967	156.41967	156.37850	156.37850			0.00	0	0
R212	On	02/05/2019	Bond Future			159.04917	159.04917	159.00604	159.00604			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,476</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>3,476</b>
R213	On	01/11/2018	Bond Future			9.58848	82.79977	9.53779	83.11560		10.85	0.00	0	32,893
R213	On	07/02/2019	Bond Future			9.67435	84.39981	9.62166	84.72212		10.90	0.00	0	112
R213	On	02/05/2019	Bond Future			9.74525	82.25636	9.69102	82.58312		11.12	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>33,005</b>
R213	On	01/11/2018	Bond Future	8.65	Call			107.92000	0.10792	85,560	9.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			5,918.54000	5.91854	6,212,010	9.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			112.69000	0.11269	89,520	9.71	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			5,854.81000	5.85481	6,147,470	9.71	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			103.31000	0.10331	81,760	9.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2018	Bond Future	8.64	Put			5,982.50000	5.98250	6,276,780	9.69	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			462.30000	0.46230	409,140	9.62	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			6,458.06000	6.45806	6,727,210	9.62	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			472.14000	0.47214	418,080	9.62	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			6,400.45000	6.40045	6,668,700	9.62	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			452.62000	0.45262	400,350	9.62	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			6,515.90000	6.51590	6,785,940	9.62	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			2,449.29000	2.44929	2,298,140	10.82	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			3,676.17000	3.67617	3,851,780	10.82	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			2,478.45000	2.47845	2,326,210	10.83	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			3,643.71000	3.64371	3,818,230	10.83	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			2,420.03000	2.42003	2,269,980	10.80	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			3,708.60000	3.70860	3,885,310	10.80	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>33,005</b>
R214	On	01/11/2018	Bond Future			9.90709	70.76936	9.85141	71.14426		14.22	0.00	0	28,498
R214	On	07/02/2019	Bond Future			9.98364	72.13692	9.92609	72.51936		14.51	0.00	0	0
R214	On	02/05/2019	Bond Future			10.04633	70.04282	9.98733	70.43084		14.70	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>28,498</b>
R214	On	01/11/2018	Bond Future	8.99	Call			135.64000	0.13564	106,350	12.50	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			6,372.69000	6.37269	6,718,300	12.50	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			141.79000	0.14179	111,410	12.52	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			6,301.44000	6.30144	6,645,960	12.52	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			129.75000	0.12975	101,510	12.49	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			6,444.31000	6.44431	6,790,970	12.49	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			631.45000	0.63145	558,730	12.90	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			6,972.87000	6.97287	7,282,590	12.90	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			646.73000	0.64673	572,710	12.92	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			6,911.55000	6.91155	7,219,970	12.92	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			616.40000	0.61640	544,990	12.88	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			7,034.54000	7.03454	7,345,570	12.88	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			3,049.96000	3.04996	2,858,520	14.53	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			3,899.41000	3.89941	4,095,990	14.53	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			3,082.30000	3.08230	2,889,640	14.54	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			3,864.44000	3.86444	4,059,800	14.54	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			3,017.77000	3.01777	2,827,570	14.52	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			3,934.64000	3.93464	4,132,460	14.52	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>28,498</b>
<b>Total for Bond</b>												<b>556,714,453.30</b>	<b>6,156</b>	<b>849,162</b>

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 01/11/2018 GOVI			613.04600	613.04600	615.67100	615.67100				0.00	0	466
GOVI On 07/02/2019 GOVI			624.89200	624.89200	627.57100	627.57100				0.00	0	0
GOVI On 02/05/2019 GOVI			635.28900	635.28900	638.00600	638.00600				0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>466</b>
GOVI On 01/11/2018 GOVI	653.50	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Put			378,290.00000	37.82900	404,540,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Put			378,390.00000	37.83900	404,640,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Put			378,190.00000	37.81900	404,440,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Put			389,390.00000	38.93900	416,180,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			389,490.00000	38.94900	416,280,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Call			0.00000	0.00000	0,000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 07/02/2019 GOVI	666.53	Put			389,590.00000	38.95900	416,380,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			98,540.00000	9.85400	125,710,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			98,640.00000	9.86400	125,810,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			98,740.00000	9.87400	125,910,000		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>0.00</b>	<b>0</b>	<b>466</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>466</b>
AL37 On 01/11/2018 Index Future			589.37200	589.37200	590.49500	590.49500			0.00	0	0
AL37 On 07/02/2019 Index Future			600.76100	600.76100	601.90900	601.90900			0.00	0	0
AL37 On 02/05/2019 Index Future			610.75600	610.75600	611.91700	611.91700			0.00	0	0
<b>Total AL37 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AL7T On 01/11/2018 Index Future			681.82900	681.82900	684.17600	684.17600			0.00	0	0
AL7T On 07/02/2019 Index Future			695.00400	695.00400	697.40000	697.40000			0.00	0	0
AL7T On 02/05/2019 Index Future			706.56700	706.56700	708.99600	708.99600			0.00	0	0
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ALBI On 01/11/2018 Index Future			618.31900	618.31900	620.73300	620.73300			0.00	0	863
ALBI On 07/02/2019 Index Future			630.26700	630.26700	632.73100	632.73100			0.00	0	0
ALBI On 02/05/2019 Index Future			640.75300	640.75300	643.25200	643.25200			0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>863</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>863</b>
IGOV On 01/11/2018 Index Future			253.66200	253.66200	253.55700	253.55700			0.00	0	742
IGOV On 07/02/2019 Index Future			258.61200	258.61200	258.50500	258.50500			0.00	0	0
IGOV On 02/05/2019 Index Future			262.96000	262.96000	262.85000	262.85000			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>742</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>742</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>	<b>1,605</b>
JIBAR F On 19/09/2018 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	35,000
JIBAR F On 20/03/2019 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>35,000</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>35,000</b>

Contract Details	Strike	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</b>									<b>0.00</b>	<b>0</b>	<b>35,000</b>
5Y STN On 21/12/2021 Interest Rate Swap			98.40000	98.40000	98.20000	98.20000			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>556,714,453.30</b>	<b>6,156</b>	<b>886,284</b>
AA05 On 22/03/2019 Spot Bond			8.11000	104.49029	8.11000	104.46771			5,994,912,000.00	739,200	30,184,800
<b>Total AA05 SPOT</b>									<b>5,994,912,000.00</b>	<b>739,200</b>	<b>30,184,800</b>
<b>Total For AA05</b>									<b>5,994,912,000.00</b>	<b>739,200</b>	<b>30,184,800</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.01356			0.00	0	0
<b>Total AA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AA06/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			9.76000	102.70439	9.76000	102.67765			201,122,368,000.00	20,606,800	5,151,700
<b>Total AA07 SPOT</b>									<b>201,122,368,000.00</b>	<b>20,606,800</b>	<b>5,151,700</b>
<b>Total For AA07</b>									<b>201,122,368,000.00</b>	<b>20,606,800</b>	<b>5,151,700</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	109.33500	10.00000	109.30600			0.00	0	0
<b>Total AB01/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB01/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2018 Spot Bond					0.00000	100.20986			0.00	0	40,000,000
<b>Total AB011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For AB011</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
AB013 On 21/11/2018 Spot Bond			7.85000	102.14833	7.85000	102.12678			8,242,500,000.00	1,050,000	1,500,262,500
<b>Total AB013 SPOT</b>									<b>8,242,500,000.00</b>	<b>1,050,000</b>	<b>1,500,262,500</b>
<b>Total For AB013</b>									<b>8,242,500,000.00</b>	<b>1,050,000</b>	<b>1,500,262,500</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	102.75570	10.84000	102.72622			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	105.26175	11.37000	105.23013				0.00	0	0
<b>Total AB018U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB018U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB019U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB019U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB020L On 03/09/2022 Spot Bond			11.81000	105.50948	11.81000	105.47658				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	25.57982	100.00000	25.52352				0.00	0	0
<b>Total AB024U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB024U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB025U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB025U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB026L On 20/08/2021 Spot Bond			100.00000	19.57456	100.00000	19.53147				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For AB030U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB031U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB031U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB032U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB032U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500			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			4.85000	4.85000	4.85000	270.92275			0.00	0	60,000,000
<b>Total ABCPI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For ABCPI3</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABF19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.58854			0.00	0	0
<b>Total ABFN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.67024			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	100.40449			0.00	0	0
<b>Total ABFN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN11 On 09/04/2019 Spot Bond					0.00000	101.10717			0.00	0	0
<b>Total ABFN12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN12 On 14/05/2020 Spot Bond					0.00000	101.09261			0.00	0	200,000,000
<b>Total ABFN13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For ABFN13</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
ABFN13 On 14/05/2022 Spot Bond					0.00000	100.16899			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>
ABFN14 On 11/11/2020 Spot Bond					0.00000	100.66751			0.00	0	0
<b>Total ABFN15 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 ABFN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 11/11/2022 Spot Bond					0.00000	100.19009				0.00	300,000,000	1,150,000,000
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>1,150,000,000</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>300,000,000</b>	<b>1,150,000,000</b>
ABFN1: On 17/05/2019 Spot Bond					0.00000	100.19070				0.00	0	0
<b>Total ABFN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.08259				0.00	0	0
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.05334				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	99.99132				0.00	0	0
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.12250				0.00	0	0
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.92105				0.00	0	0
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.63371				0.00	0	700,000,000
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.83254				0.00	0	0
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2029 Spot Bond					0.00000	100.87024				0.00	260,000,000	130,000,000
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
ABK1 On 07/11/2018 Spot Bond			8.90000	103.80110	8.90000	103.77626				0.00	0	0
<b>Total ABK1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK10 On 14/02/2020 Spot Bond					0.00000	99.33422				0.00	480,000,000	240,000,000
<b>Total ABK10 SPOT</b>										<b>0.00</b>	<b>480,000,000</b>	<b>240,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ABK10</b>										0.00	480,000,000	240,000,000
ABK11 On 20/05/2019 Spot Bond					0.00000	100.27403				0.00	0	0
<b>Total ABK11 SPOT</b>										0.00	0	0
<b>Total For ABK11</b>										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	94.23010				0.00	0	0
<b>Total ABK12 SPOT</b>										0.00	0	0
<b>Total For ABK12</b>										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	100.59525				0.00	0	0
<b>Total ABK3 SPOT</b>										0.00	0	0
<b>Total For ABK3</b>										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABK3/JIBAR SPOT</b>										0.00	0	0
<b>Total For ABK3/JIBAR</b>										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.58753				0.00	0	0
<b>Total ABK5 SPOT</b>										0.00	0	0
<b>Total For ABK5</b>										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABK5/JIBAR SPOT</b>										0.00	0	0
<b>Total For ABK5/JIBAR</b>										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.99332				0.00	0	0
<b>Total ABK6 SPOT</b>										0.00	0	0
<b>Total For ABK6</b>										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	101.13074				0.00	0	0
<b>Total ABK7 SPOT</b>										0.00	0	0
<b>Total For ABK7</b>										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	97.24206				0.00	0	0
<b>Total ABK8 SPOT</b>										0.00	0	0
<b>Total For ABK8</b>										0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	98.45733				0.00	0	0
<b>Total ABK9 SPOT</b>										0.00	0	0
<b>Total For ABK9</b>										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.90000	157.57161	4.90000	157.54119				0.00	0	0
<b>Total ABKI01 SPOT</b>										0.00	0	0
<b>Total For ABKI01</b>										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.26000	6.26000	6.26000	139.91158				0.00	0	0
<b>Total ABKI02 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 ABKI02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			100.00000	31.19648	100.00000	31.12557			0.00	0	0
<b>Total ABKI02/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			7.50000	119.69513	7.50000	119.66386			0.00	0	11,915,400
<b>Total ABKI03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,915,400</b>
<b>Total For ABKI03</b>									<b>0.00</b>	<b>0</b>	<b>11,915,400</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	13.54500	100.00000	13.51421			0.00	0	0
<b>Total ABKI03/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			9.00000	115.15241	9.00000	115.11793			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	10.57776	100.00000	10.55385			0.00	0	0
<b>Total ABKI04/I2025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04/I2025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKS1 On 05/04/2021 Spot Bond					0.00000	90.86721			0.00	1,200,000,000	1,374,385,400
<b>Total ABKS1 SPOT</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>1,374,385,400</b>
<b>Total For ABKS1</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>1,374,385,400</b>
ABN05 On 18/04/2021 Spot Bond			4.06000	193.36777	4.06000	193.33488			0.00	0	0
<b>Total ABN05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	123.71350			0.00	0	20,000,000
<b>Total ABN61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For ABN61</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
ABN62 On 31/03/2028 Spot Bond			3.77000	3.77000	3.77000	173.77104			0.00	0	0
<b>Total ABN62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN63 On 07/12/2033 Spot Bond			3.69000	3.69000	3.69000	215.73458			0.00	0	0
<b>Total ABN63 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			10.02000	10.02000	10.02000	91.69228			0.00	0	0
<b>Total ABN67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			10.38500	10.38500	10.38500	102.35162			0.00	0	0
<b>Total ABN79 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 ABN79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			9.13500	9.13500	9.13500	97.19628			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			10.93000	10.93000	10.93000	99.40565			0.00	0	0
<b>Total ABN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond					0.00000	101.71510			0.00	0	0
<b>Total ABN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN92 On 31/01/2019 Spot Bond					0.00000	100.51705			0.00	0	0
<b>Total ABN92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 09/04/2021 Spot Bond			9.16000	104.07662	9.16000	104.05115			0.00	0	620,000,000
<b>Total ABS11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For ABS11</b>									<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
ABS12 On 14/05/2020 Spot Bond			9.10000	102.74138	9.10000	102.71654		86,741,200,000.00		9,532,000	2,383,000
<b>Total ABS12 SPOT</b>								<b>86,741,200,000.00</b>		<b>9,532,000</b>	<b>2,383,000</b>
<b>Total For ABS12</b>								<b>86,741,200,000.00</b>		<b>9,532,000</b>	<b>2,383,000</b>
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.58436	9.20000	102.55928		0.00		0	0
<b>Total ABS12/R207 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABS12/R207</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABS13 On 14/05/2022 Spot Bond			9.84000	102.09548	9.84000	102.06885		403,424,256,000.00		40,998,400	10,249,600
<b>Total ABS13 SPOT</b>								<b>403,424,256,000.00</b>		<b>40,998,400</b>	<b>10,249,600</b>
<b>Total For ABS13</b>								<b>403,424,256,000.00</b>		<b>40,998,400</b>	<b>10,249,600</b>
ABS14 On 11/11/2020 Spot Bond			8.76500	103.63687	8.76500	103.61271		0.00		0	0
<b>Total ABS14 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABS14</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABS15 On 11/11/2022 Spot Bond			9.30000	104.29881	9.30000	104.27306		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			9.94000	105.18368	9.94000	105.15596		0.00		0	0
<b>Total ABS16 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABS16</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			10.08000	106.22680	10.08000	106.19841		0.00		0	1,596,208,000
<b>Total ABS17 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>1,596,208,000</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 ABS17</b>									<b>0.00</b>	<b>0</b>	<b>1,596,208,000</b>
ABS18 On 26/09/2023 Spot Bond			9.87000	103.84789	9.87000	103.82070			0.00	0	0
<b>Total ABS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS6 On 01/06/2020 Spot Bond			8.53000	101.28263	8.53000	101.25952		14,299,692,000.00		1,676,400	1,062,371,500
<b>Total ABS6 SPOT</b>								<b>14,299,692,000.00</b>		<b>1,676,400</b>	<b>1,062,371,500</b>
<b>Total For ABS6</b>								<b>14,299,692,000.00</b>		<b>1,676,400</b>	<b>1,062,371,500</b>
ABS7 On 11/09/2026 Spot Bond			10.06000	97.06758	10.06000	97.04170		237,939,120,000.00		23,652,000	4,365,913,000
<b>Total ABS7 SPOT</b>								<b>237,939,120,000.00</b>		<b>23,652,000</b>	<b>4,365,913,000</b>
<b>Total For ABS7</b>								<b>237,939,120,000.00</b>		<b>23,652,000</b>	<b>4,365,913,000</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.76374	100.00000	12.73564		0.00		0	0
<b>Total ABS7/R186 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			3.80000	3.80000	3.80000	284.14808		0.00		0	40,000,000
<b>Total ABS12 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>40,000,000</b>
<b>Total For ABS12</b>								<b>0.00</b>		<b>0</b>	<b>40,000,000</b>
ABS14 On 31/01/2022 Spot Bond			3.25000	150.71477	3.25000	150.69250		0.00		0	20,000,000
<b>Total ABS14 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>20,000,000</b>
<b>Total For ABS14</b>								<b>0.00</b>		<b>0</b>	<b>20,000,000</b>
ABT01U 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>
ACIF1U On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
<b>Total ACIF1U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond					0.00000	98.67593		0.00		0	0
<b>Total ACL047 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ACL047</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ACL089 On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500		0.00		0	0
<b>Total ACL089/JIBAR SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	90.59789		0.00		0	0
<b>Total ACL097 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ACL097</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ACL098 On 20/12/2025 Spot Bond					0.00000	89.62504		0.00		0	0
<b>Total ACL098 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 ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL10 On 20/12/2019 Spot Bond			9.25000	9.25000	9.25000	102.60802				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	239.92290				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	240.01150				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	101.55794				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	109.97300	10.00000	109.94500				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	101.56302				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			8.88000	8.88000	8.88000	102.35766				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL17 On 20/06/2019 Spot Bond					0.00000	101.55815				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL17 On 20/06/2019 Spot Bond					0.00000	101.47382				0.00	0	0
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18 On 20/06/2019 Spot Bond					0.00000	102.32119				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18 On 20/09/2022 Spot Bond					0.00000	101.54951				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	102.35911				0.00	0	0
<b>Total ACL187 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 ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond					0.00000	101.59152				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>
ACL188 On 20/09/2022 Spot Bond					0.00000	101.59669				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>
ACL193 On 20/09/2022 Spot Bond					0.00000	101.59669				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/12/2022 Spot Bond					0.00000	101.62536				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>
ACL201 On 20/12/2022 Spot Bond					0.00000	101.62536				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>
ACL202 On 30/01/2023 Spot Bond					0.00000	162.56687				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>
ACL203 On 14/02/2023 Spot Bond					0.00000	163.57855				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>
ACL204 On 20/09/2018 Spot Bond					0.00000	101.46027				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2020 Spot Bond					0.00000	96.32965				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>
ACL214 On 20/09/2018 Spot Bond					0.00000	101.44171				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/12/2018 Spot Bond					0.00000	101.44004				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2023 Spot Bond					0.00000	101.54279				0.00	0	0
<b>Total ACL217 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 ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 11/05/2020 Spot Bond					0.00000	100.20100				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond					0.00000	100.64962				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond					0.00000	101.53603				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	101.51075				0.00	0	0
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A On 18/07/2021 Spot Bond					0.00000	100.45233				0.00	0	0
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B On 18/07/2021 Spot Bond					0.00000	100.45233				0.00	0	0
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/07/2021 Spot Bond					0.00000	100.53983				0.00	0	0
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/04/2019 Spot Bond					0.00000	101.05875				0.00	0	0
<b>Total AHF3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/04/2019 Spot Bond					0.00000	100.79496				0.00	0	0
<b>Total AHF3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/04/2019 Spot Bond					0.00000	101.02426				0.00	0	0
<b>Total AHF3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/04/2019 Spot Bond					0.00000	100.97847				0.00	0	0
<b>Total AHF3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/04/2019 Spot Bond					0.00000	101.35290				0.00	0	0
<b>Total AHF3C2 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 AHF3C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/04/2019 Spot Bond					0.00000	101.21619			0.00	0	0
<b>Total AHF3C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AHL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AHL1AU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,050,579,946
<b>Total AHY2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,050,579,946</b>
<b>Total For AHY2U</b>									<b>0.00</b>	<b>0</b>	<b>1,050,579,946</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	893,754,086
<b>Total AIG2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>893,754,086</b>
<b>Total For AIG2U</b>									<b>0.00</b>	<b>0</b>	<b>893,754,086</b>
AIR01 On 15/03/2019 Spot Bond			7.55000	104.28103	7.55000	104.26003		2,844,840,000.00		376,800	94,200
<b>Total AIR01 SPOT</b>								<b>2,844,840,000.00</b>		<b>376,800</b>	<b>94,200</b>
<b>Total For AIR01</b>								<b>2,844,840,000.00</b>		<b>376,800</b>	<b>94,200</b>
AIR02 On 30/04/2023 Spot Bond			9.70500	110.90603	9.70500	110.87731		2,929,217,448,000.00		301,825,600	363,001,500
<b>Total AIR02 SPOT</b>								<b>2,929,217,448,000.00</b>		<b>301,825,600</b>	<b>363,001,500</b>
<b>Total For AIR02</b>								<b>2,929,217,448,000.00</b>		<b>301,825,600</b>	<b>363,001,500</b>
AIR04 On 29/05/2024 Spot Bond			9.83000	99.60063	9.83000	99.57467		27,991,908,000.00		2,847,600	711,900
<b>Total AIR04 SPOT</b>								<b>27,991,908,000.00</b>		<b>2,847,600</b>	<b>711,900</b>
<b>Total For AIR04</b>								<b>27,991,908,000.00</b>		<b>2,847,600</b>	<b>711,900</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
<b>Total AIR04U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			11.03500	95.54664	11.03500	95.51875		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			4.08000	175.18525	4.08000	175.15536		0.00		0	76,268,900
<b>Total AIRL01 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>76,268,900</b>
<b>Total For AIRL01</b>								<b>0.00</b>		<b>0</b>	<b>76,268,900</b>
APF02 On 26/09/2019 Spot Bond					0.00000	101.74148			0.00	0	0
<b>Total APF02 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 APF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF04 On 21/10/2021 Spot Bond					0.00000	100.74017				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	100.46007				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	99.92989				0.00	0	0
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF07 On 25/06/2023 Spot Bond					0.00000	101.41711				0.00	0	0
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF08 On 24/07/2021 Spot Bond					0.00000	100.67924				0.00	0	510,000,000
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
APF09 On 24/07/2023 Spot Bond					0.00000	100.69675				0.00	0	0
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS126U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS126U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS127U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS127U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For AS168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS180U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS180U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS221U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS221U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS248U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS248U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS249U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS249U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS266U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS266U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01 On 20/03/2019 Spot Bond					0.00000	101.47389				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02 On 07/12/2033 Spot Bond			3.94000	234.15398	3.94000	234.11489				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02 On 20/06/2019 Spot Bond					0.00000	101.02888				0.00	0	0
<b>Total ASN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 10/11/2019 Spot Bond					0.00000	100.25762				0.00	0	0
<b>Total ASN036 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 ASN036</b>										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			3.95500	209.22959	3.95500	209.19458				0.00	0	0
<b>Total ASN037 SPOT</b>										0.00	0	0
<b>Total For ASN037</b>										0.00	0	0
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										0.00	0	0
<b>Total For ASN041</b>										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	100.73228				0.00	0	0
<b>Total ASN058 SPOT</b>										0.00	0	0
<b>Total For ASN058</b>										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	100.55226				0.00	0	0
<b>Total ASN059 SPOT</b>										0.00	0	0
<b>Total For ASN059</b>										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	100.54225				0.00	0	0
<b>Total ASN061 SPOT</b>										0.00	0	0
<b>Total For ASN061</b>										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										0.00	0	0
<b>Total For ASN064</b>										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	100.33477				0.00	0	0
<b>Total ASN069 SPOT</b>										0.00	0	0
<b>Total For ASN069</b>										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	101.74470				0.00	0	0
<b>Total ASN078 SPOT</b>										0.00	0	0
<b>Total For ASN078</b>										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	101.49043				0.00	0	0
<b>Total ASN080 SPOT</b>										0.00	0	0
<b>Total For ASN080</b>										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	103.11903				0.00	0	0
<b>Total ASN083 SPOT</b>										0.00	0	0
<b>Total For ASN083</b>										0.00	0	0
ASN08: On 03/09/2020 Spot Bond					0.00000	102.12513				0.00	0	0
<b>Total ASN084 SPOT</b>										0.00	0	0
<b>Total For ASN084</b>										0.00	0	0
ASN08: On 25/09/2018 Spot Bond					0.00000	101.33953				0.00	0	0
<b>Total ASN086 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 ASN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 01/10/2020 Spot Bond					0.00000	115.47653				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 08/10/2018 Spot Bond					0.00000	101.01867				0.00	0	0
<b>Total ASN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 21/10/2020 Spot Bond					0.00000	100.71669				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 10/11/2020 Spot Bond					0.00000	100.26388				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 20/12/2020 Spot Bond					0.00000	80.80720				0.00	0	0
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11: On 02/12/2020 Spot Bond					0.00000	101.93363				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11: On 07/03/2021 Spot Bond					0.00000	101.83962				0.00	0	0
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 20/12/2020 Spot Bond					0.00000	101.96181				0.00	0	0
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 20/03/2019 Spot Bond					0.00000	101.50342				0.00	0	0
<b>Total ASN125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 24/02/2019 Spot Bond					0.00000	99.93090				0.00	0	0
<b>Total ASN128 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 ASN128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 24/02/2019 Spot Bond					0.00000	99.93401				0.00	0	0
<b>Total ASN129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 24/02/2019 Spot Bond					0.00000	99.93213				0.00	0	0
<b>Total ASN130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 03/03/2019 Spot Bond					0.00000	101.91235				0.00	0	0
<b>Total ASN131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 03/03/2019 Spot Bond					0.00000	101.89637				0.00	0	0
<b>Total ASN132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 20/12/2020 Spot Bond					0.00000	101.94499				0.00	0	0
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 31/12/2018 Spot Bond					0.00000	95.60000				0.00	0	0
<b>Total ASN136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 31/01/2022 Spot Bond			3.98000	147.19193	3.98000	147.16729				0.00	0	0
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 31/12/2018 Spot Bond					0.00000	95.60000				0.00	0	0
<b>Total ASN141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2020 Spot Bond					0.00000	103.45843				0.00	0	0
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2021 Spot Bond					0.00000	58.51370				0.00	0	0
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond					0.00000	100.36111				0.00	0	0
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond					0.00000	100.36111				0.00	20,000,000	10,000,000
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For ASN147</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
ASN14: On 31/01/2022 Spot Bond			4.02500	146.97795	4.02500	146.95320				0.00	0	0
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/05/2021 Spot Bond					0.00000	115.15264				0.00	0	0
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 02/06/2021 Spot Bond					0.00000	101.97629				0.00	0	0
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/03/2028 Spot Bond			4.67000	161.43479	4.67000	161.40470				0.00	0	0
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 08/08/2021 Spot Bond					0.00000	100.32408				0.00	0	0
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 19/08/2021 Spot Bond					0.00000	100.02282				0.00	0	0
<b>Total ASN161 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 ASN161</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN163 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN163</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN164 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN164</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 20/06/2021 Spot Bond					0.00000	101.62530			0.00	0	0
<b>Total ASN165 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN165</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN172 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN172</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 02/12/2019 Spot Bond					0.00000	101.84850			0.00	0	0
<b>Total ASN174 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN174</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN176 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN176</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN177 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN177</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN179 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN179</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18: On 20/06/2022 Spot Bond					0.00000	101.71302			0.00	0	0
<b>Total ASN181 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN181</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN185 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN185</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 12/06/2020 Spot Bond					0.00000	101.65271			0.00	0	0
<b>Total ASN190 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN190</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 27/06/2022 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN192 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 30/06/2022 Spot Bond					0.00000	101.27221				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			4.22000	102.37631	4.22000	102.35852				0.00	0	0
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 20/06/2022 Spot Bond					0.00000	101.45685				0.00	0	0
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 20/06/2022 Spot Bond					0.00000	101.47068				0.00	0	0
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 20/06/2022 Spot Bond					0.00000	101.56643				0.00	0	0
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 24/08/2021 Spot Bond					0.00000	99.91926				0.00	0	0
<b>Total ASN208 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 ASN208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 24/08/2025 Spot Bond					0.00000	99.91117				0.00	0	0
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 28/08/2020 Spot Bond					0.00000	99.84698				0.00	0	0
<b>Total ASN210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 29/08/2022 Spot Bond					0.00000	99.81519				0.00	0	0
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 14/09/2018 Spot Bond					0.00000	101.51265				0.00	0	0
<b>Total ASN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.97377				0.00	0	0
<b>Total ASN232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN235 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN235</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 07/03/2019 Spot Bond					0.00000	101.71701				0.00	0	0
<b>Total ASN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25 On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25 On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25 On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25 On 27/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN253 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN253</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25 On 25/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN254 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 ASN254</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25: On 29/05/2021 Spot Bond					0.00000	99.82589			0.00	0	0
<b>Total ASN255 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN255</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25: On 05/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN256 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN256</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25: On 02/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN257 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN257</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN261 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN261</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN262 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN262</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN263 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN263</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 20/06/2023 Spot Bond					0.00000	101.47187			0.00	0	0
<b>Total ASN264 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN264</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 30/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN265 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN265</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 10/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN268 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN268</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 10/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN269 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN269</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 20/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN270 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN270</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 20/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN271 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ASN271</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 20/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN272 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN272</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 25/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN273 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN273</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 20/06/2023 Spot Bond					0.00000	100.35128			0.00	0	1,000,000,000
<b>Total ASN274 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For ASN274</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
ASN27: On 27/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ASN275 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN275</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 04/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ASN276 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN276</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 08/08/2019 Spot Bond					0.00000	100.28040			0.00	0	0
<b>Total ASN277 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN277</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 15/08/2023 Spot Bond					0.00000	100.14660			0.00	0	0
<b>Total ASN278 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN278</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 20/08/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000		837,000,000,000,000.00	18,370,000,000	10,000,000,000	
<b>Total ASN279 SPOT</b>								<b>837,000,000,000,000.00</b>	<b>18,370,000,000</b>	<b>10,000,000,000</b>	
<b>Total For ASN279</b>								<b>837,000,000,000,000.00</b>	<b>18,370,000,000</b>	<b>10,000,000,000</b>	
ASN28: On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00	36,000,000,000	30,000,000,000	
<b>Total ASN280 SPOT</b>								<b>600,000,000,000,000.00</b>	<b>36,000,000,000</b>	<b>30,000,000,000</b>	
<b>Total For ASN280</b>								<b>600,000,000,000,000.00</b>	<b>36,000,000,000</b>	<b>30,000,000,000</b>	
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total ASN75U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN75U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN89: On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total ASN89U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN89U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW11 On 01/10/2018 Spot Bond			7.87000	104.00301	7.87000	103.98078		10,593,020,000.00	1,346,000	336,500	
<b>Total BAW11 SPOT</b>								<b>10,593,020,000.00</b>	<b>1,346,000</b>	<b>336,500</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 BAW11</b>										<b>10,593,020,000.00</b>	<b>1,346,000</b>	<b>336,500</b>
BAW17 On 05/12/2018 Spot Bond					0.00000	101.99833				0.00	0	0
<b>Total BAW17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond					0.00000	101.96882				0.00	0	0
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			9.46000	102.21181	9.46000	102.18600				0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW21 On 24/03/2022 Spot Bond			9.51000	103.15687	9.51000	103.13082				10,183,308,000.00	1,070,800	267,700
<b>Total BAW21 SPOT</b>										<b>10,183,308,000.00</b>	<b>1,070,800</b>	<b>267,700</b>
<b>Total For BAW21</b>										<b>10,183,308,000.00</b>	<b>1,070,800</b>	<b>267,700</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	103.78339	9.30000	103.75776				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	103.06799				0.00	0	0
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW24 On 30/09/2019 Spot Bond					0.00000	102.20482				0.00	0	0
<b>Total BAW24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW25 On 08/05/2020 Spot Bond					0.00000	100.94098				0.00	0	0
<b>Total BAW25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	102.18952				0.00	0	0
<b>Total BAW28 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 BAW28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW29 On 22/02/2023 Spot Bond					0.00000	99.97740				0.00	0	0
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA3 On 30/09/2018 Spot Bond					0.00000	101.71550				0.00	0	0
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA4 On 30/09/2018 Spot Bond					0.00000	101.46389				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA4 On 30/09/2018 Spot Bond					0.00000	101.54299				0.00	0	0
<b>Total BAYA42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA4 On 31/03/2019 Spot Bond					0.00000	101.54311				0.00	0	0
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA5 On 31/03/2019 Spot Bond					0.00000	101.62412				0.00	0	0
<b>Total BAYA51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA5 On 31/03/2019 Spot Bond					0.00000	102.27105				0.00	0	0
<b>Total BAYA52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA5 On 30/09/2019 Spot Bond					0.00000	102.42958				0.00	0	0
<b>Total BAYA54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA5 On 31/03/2022 Spot Bond					0.00000	105.34366				0.00	0	0
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA5 On 30/06/2020 Spot Bond					0.00000	103.48065				0.00	0	0
<b>Total BAYA58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA5 On 30/06/2022 Spot Bond			12.35000	104.25064	12.35000	104.21669				0.00	0	0
<b>Total BAYA59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA6 On 30/06/2020 Spot Bond			12.76000	12.76000	12.76000	101.13400				0.00	0	0
<b>Total BAYA60 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 BAYA60</b>										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond					0.00000	101.65812				0.00	0	0
<b>Total BAYA61 SPOT</b>										0.00	0	0
<b>Total For BAYA61</b>										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond					0.00000	101.56330				0.00	0	0
<b>Total BAYA62 SPOT</b>										0.00	0	0
<b>Total For BAYA62</b>										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond					0.00000	103.13026				0.00	0	0
<b>Total BAYA63 SPOT</b>										0.00	0	0
<b>Total For BAYA63</b>										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond					0.00000	101.57682				0.00	0	0
<b>Total BAYA64 SPOT</b>										0.00	0	0
<b>Total For BAYA64</b>										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	101.50918				0.00	0	0
<b>Total BAYA65 SPOT</b>										0.00	0	0
<b>Total For BAYA65</b>										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	101.56340				0.00	0	0
<b>Total BAYA66 SPOT</b>										0.00	0	0
<b>Total For BAYA66</b>										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			12.35000	12.35000	12.35000	97.46790				0.00	0	0
<b>Total BAYA67 SPOT</b>										0.00	0	0
<b>Total For BAYA67</b>										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	101.47547				0.00	0	0
<b>Total BAYA69 SPOT</b>										0.00	0	0
<b>Total For BAYA69</b>										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.47547				0.00	0	0
<b>Total BAYA70 SPOT</b>										0.00	0	0
<b>Total For BAYA70</b>										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.47547				0.00	0	0
<b>Total BAYA71 SPOT</b>										0.00	0	0
<b>Total For BAYA71</b>										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond					0.00000	101.98227				0.00	0	0
<b>Total BAYB05 SPOT</b>										0.00	0	0
<b>Total For BAYB05</b>										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond					0.00000	101.98204				0.00	0	0
<b>Total BAYB06 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 BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 31/03/2020 Spot Bond					0.00000	101.98215				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB0 On 30/09/2020 Spot Bond					0.00000	107.55397				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB1 On 30/06/2020 Spot Bond					0.00000	102.04968				0.00	0	0
<b>Total BAYB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB1 On 30/06/2021 Spot Bond					0.00000	101.77977				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>
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC123 On 30/11/2018 Spot Bond					0.00000	99.79062				0.00	0	0
<b>Total BC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.93620				0.00	0	0
<b>Total BCJ10 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 BCJ10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ14 On 09/05/2019 Spot Bond					0.00000	100.24103				0.00	0	0
<b>Total BCJ14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.24679				0.00	0	0
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.67612				0.00	0	0
<b>Total BCJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ17 On 23/09/2019 Spot Bond					0.00000	101.27459				0.00	0	0
<b>Total BCJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			9.00000	9.00000	9.00000	191.44224				0.00	0	0
<b>Total BD0205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			9.00000	9.00000	9.00000	192.06965				0.00	0	0
<b>Total BD0206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			9.38500	9.38500	9.38500	94.83244				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD302U On 18/04/2028 Spot Bond			100.00000	10.77146	100.00000	10.74762				0.00	0	0
<b>Total BD302U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD302U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1A7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A8U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1A8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1B2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1B2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1B2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1C2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1C2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BG1C2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1D2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1D2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1E2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1E2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1F2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1F2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2019 Spot Bond					0.00000	101.54062				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			9.95000	103.77465	9.95000	103.74727				0.00	0	0
<b>Total BGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2020 Spot Bond					0.00000	102.98961				0.00	280,000,000	180,000,000
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>180,000,000</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>280,000,000</b>	<b>180,000,000</b>
BGL04 On 05/02/2020 Spot Bond			9.65000	100.98514	9.65000	100.95928				0.00	0	0
<b>Total BGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL05 On 04/09/2020 Spot Bond			11.26000	105.45708	11.26000	105.42570				0.00	0	0
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2020 Spot Bond					0.00000	104.98937				0.00	0	0
<b>Total BGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL07 On 03/09/2022 Spot Bond			11.28000	107.19006	11.28000	107.15810				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	102.25254				0.00	0	0
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL09 On 29/09/2020 Spot Bond			10.96000	105.30481	10.96000	105.27428				0.00	0	0
<b>Total BGL09 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 BGL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL10 On 05/05/2021 Spot Bond					0.00000	100.43211				0.00	0	0
<b>Total BGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL11 On 05/05/2021 Spot Bond			11.74000	105.19881	11.74000	105.16621				0.00	0	0
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL12 On 20/08/2021 Spot Bond					0.00000	105.32782				0.00	100,000,000	50,000,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
BGL13 On 20/08/2021 Spot Bond			10.36000	103.53898	10.36000	103.51056				0.00	0	0
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL14 On 03/11/2021 Spot Bond					0.00000	104.05095				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	104.92863				0.00	0	0
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	99.83251				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	103.25165				0.00	0	0
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL18 On 30/09/2022 Spot Bond					0.00000	103.30447				0.00	0	0
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	102.66552				0.00	0	0
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	104.45620				0.00	0	0
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID05 On 30/06/2019 Spot Bond					0.00000	101.17764				0.00	0	0
<b>Total BID05 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 BID05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			8.12000	101.85984	8.12000	101.83769			0.00	0	2,200,000,000
<b>Total BID06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
<b>Total For BID06</b>									<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
BID07 On 30/06/2020 Spot Bond					0.00000	101.43893			0.00	0	510,000,000
<b>Total BID07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
<b>Total For BID07</b>									<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
BID08 On 30/06/2022 Spot Bond					0.00000	101.21116			0.00	0	0
<b>Total BID08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.20390			0.00	0	0
<b>Total BNPP01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2020 Spot Bond					0.00000	101.41985			0.00	0	0
<b>Total BPPF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 17/09/2018 Spot Bond					0.00000	101.43806			0.00	0	0
<b>Total BPPF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.53479			0.00	0	0
<b>Total BPPF04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 24/10/2018 Spot Bond					0.00000	100.60540			0.00	0	0
<b>Total BPPF05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/09/2018 Spot Bond					0.00000	101.23197			0.00	0	0
<b>Total BPPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2019 Spot Bond					0.00000	101.29759			0.00	0	0
<b>Total BPPF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2021 Spot Bond					0.00000	101.36276			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>
BPPF0 On 23/01/2019 Spot Bond					0.00000	100.58655			0.00	0	0
<b>Total BPPF09 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 BPPF09</b>										0.00	0	0
BPPF1 On 23/07/2019 Spot Bond					0.00000	100.62898				0.00	0	0
<b>Total BPPF10 SPOT</b>										0.00	0	0
<b>Total For BPPF10</b>										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.65711				0.00	0	0
<b>Total BPPF11 SPOT</b>										0.00	0	0
<b>Total For BPPF11</b>										0.00	0	0
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A1U SPOT</b>										0.00	0	0
<b>Total For BS2A1U</b>										0.00	0	0
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A2U SPOT</b>										0.00	0	0
<b>Total For BS2A2U</b>										0.00	0	0
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2B1U SPOT</b>										0.00	0	0
<b>Total For BS2B1U</b>										0.00	0	0
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2C1U SPOT</b>										0.00	0	0
<b>Total For BS2C1U</b>										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.38344				0.00	0	0
<b>Total BWZ20A SPOT</b>										0.00	0	0
<b>Total For BWZ20A</b>										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.36829				0.00	0	0
<b>Total BWZ21B SPOT</b>										0.00	0	0
<b>Total For BWZ21B</b>										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	100.09234				0.00	0	0
<b>Total BWZJ18 SPOT</b>										0.00	0	0
<b>Total For BWZJ18</b>										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	100.78244				0.00	0	0
<b>Total BWZJ19 SPOT</b>										0.00	0	0
<b>Total For BWZJ19</b>										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.27271				0.00	0	0
<b>Total BWZJ21 SPOT</b>										0.00	0	0
<b>Total For BWZJ21</b>										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX161U 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 BX161U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BX162U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX162U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BX163U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX163U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BX164U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX164U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BYA68U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA68U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BYB10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYB10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL12 On 06/09/2018 Spot Bond			10.07000	105.22455	10.07000	105.19564			0.00	0	0
<b>Total CBL12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond					0.00000	101.34351			0.00	0	0
<b>Total CBL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			12.25000	100.28866	12.25000	100.25676			0.00	0	0
<b>Total CBL14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond					0.00000	102.25810			0.00	0	0
<b>Total CBL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			11.75000	99.33504	11.75000	99.30371		235,000,000,000.00	20,000,000	10,000,000	
<b>Total CBL18 SPOT</b>								<b>235,000,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
<b>Total For CBL18</b>								<b>235,000,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
CBL20 On 14/12/2019 Spot Bond					0.00000	104.32546		0.00	200,000,000	100,000,000	
<b>Total CBL20 SPOT</b>								<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
<b>Total For CBL20</b>								<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
CBL22 On 06/05/2020 Spot Bond			10.06000	100.07774	10.06000	100.05105		0.00	0	0	
<b>Total CBL22 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 CBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL24 On 02/11/2020 Spot Bond					0.00000	100.49716			0.00	0	0
<b>Total CBL24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL25 On 06/05/2019 Spot Bond					0.00000	100.91744			0.00	0	0
<b>Total CBL25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL26 On 06/05/2021 Spot Bond			10.36000	104.95809	10.36000	104.92929			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	101.25325			0.00	0	1,500,000,000
<b>Total CBL27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For CBL27</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
CBL28 On 21/05/2021 Spot Bond					0.00000	99.99995			0.00	0	622,500,000
<b>Total CBL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>622,500,000</b>
<b>Total For CBL28</b>									<b>0.00</b>	<b>0</b>	<b>622,500,000</b>
CCT01 On 23/06/2023 Spot Bond			10.35500	110.28890	10.35500	110.25848		708,282,000.00		68,400	17,100
<b>Total CCT01 SPOT</b>								<b>708,282,000.00</b>		<b>68,400</b>	<b>17,100</b>
<b>Total For CCT01</b>								<b>708,282,000.00</b>		<b>68,400</b>	<b>17,100</b>
CCT02 On 12/06/2024 Spot Bond			10.43000	107.28362	10.43000	107.25381		44,035,460,000.00		4,222,000	601,055,500
<b>Total CCT02 SPOT</b>								<b>44,035,460,000.00</b>		<b>4,222,000</b>	<b>601,055,500</b>
<b>Total For CCT02</b>								<b>44,035,460,000.00</b>		<b>4,222,000</b>	<b>601,055,500</b>
CCT03 On 15/03/2025 Spot Bond			10.58500	107.50809	10.58500	107.47797		1,008,593,842,000.00		95,285,200	23,821,300
<b>Total CCT03 SPOT</b>								<b>1,008,593,842,000.00</b>		<b>95,285,200</b>	<b>23,821,300</b>
<b>Total For CCT03</b>								<b>1,008,593,842,000.00</b>		<b>95,285,200</b>	<b>23,821,300</b>
CCT04 On 17/07/2027 Spot Bond			10.53000	98.92693	10.53000	99.66533		0.00		0	0
<b>Total CCT04 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For CCT04</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	109.97330	10.00000	109.94460		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	101.25984			0.00	0	0
<b>Total CGR21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR23 On 08/02/2019 Spot Bond					0.00000	100.38651			0.00	0	0
<b>Total CGR23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CGR23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond					0.00000	102.65541				0.00	0	0
<b>Total CGR24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR25 On 27/06/2019 Spot Bond					0.00000	102.50483				0.00	0	0
<b>Total CGR25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR27 On 25/11/2019 Spot Bond					0.00000	100.47174				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	101.67848				0.00	0	0
<b>Total CGR29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR32 On 21/07/2020 Spot Bond					0.00000	100.86532				0.00	0	0
<b>Total CGR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR33 On 22/09/2020 Spot Bond					0.00000	101.78632				0.00	0	0
<b>Total CGR33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	103.45697				0.00	0	0
<b>Total CGR34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR36 On 02/10/2018 Spot Bond					0.00000	101.19719				0.00	0	0
<b>Total CGR36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR37 On 08/02/2019 Spot Bond					0.00000	100.30651				0.00	0	0
<b>Total CGR37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR38 On 13/02/2021 Spot Bond					0.00000	100.23832				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CGR40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR41 On 25/06/2021 Spot Bond					0.00000	101.64626				0.00	0	0
<b>Total CGR41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	100.55992				0.00	0	0
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CIG09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	101.40341	10.11000	101.37623				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	145.22801	3.14000	145.13450				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			3.95000	3.95000	3.95000	143.35557				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	109.97300	10.00000	109.94500				0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500				0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			8.59000	100.31773	8.59000	100.29364				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			9.35000	99.94953	9.35000	99.92430				0.00	0	0
<b>Total CLN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26 On 26/03/2019 Spot Bond			8.68000	104.44238	8.68000	104.41827				0.00	0	0
<b>Total CLN262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN31 On 14/11/2022 Spot Bond					0.00000	100.18842				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN31 On 14/11/2022 Spot Bond			11.30000	96.77008	11.30000	96.74118				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN31 On 20/03/2023 Spot Bond			11.82000	98.14831	11.82000	98.11769				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN31 On 20/03/2023 Spot Bond					0.00000	101.71311				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN31 On 14/11/2022 Spot Bond					0.00000	100.18470				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32 On 20/06/2023 Spot Bond					0.00000	101.70964				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN33 On 20/09/2018 Spot Bond					0.00000	135.63666				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2018 Spot Bond					0.00000	102.83857				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2023 Spot Bond					0.00000	101.82743				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2018 Spot Bond					0.00000	101.44004				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2023 Spot Bond					0.00000	100.87903				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 28/10/2018 Spot Bond					0.00000	100.51959				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2019 Spot Bond					0.00000	101.40301				0.00	0	0
<b>Total CLN360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond			10.48000	104.71578	10.48000	104.68671				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond					0.00000	101.51669				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 06/08/2023 Spot Bond					0.00000	100.42972				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond			12.62000	106.85193	12.62000	106.81641				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 06/08/2023 Spot Bond					0.00000	100.44574				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>
CLN37( On 26/07/2022 Spot Bond					0.00000	100.67426				0.00	0	0
<b>Total CLN370 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 CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/03/2024 Spot Bond					0.00000	110.85590				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/09/2023 Spot Bond					0.00000	101.49558				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/06/2019 Spot Bond					0.00000	101.52442				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/03/2021 Spot Bond			9.76000	104.41359	9.76000	104.38655				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/06/2019 Spot Bond					0.00000	99.60818				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/03/2024 Spot Bond			10.98000	102.66574	10.98000	102.63592				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38 On 20/09/2024 Spot Bond			11.00000	104.61348	11.00000	104.58305				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38 On 20/03/2021 Spot Bond					0.00000	101.69249				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38 On 20/09/2024 Spot Bond			12.41000	103.47656	12.41000	103.44272				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38 On 20/09/2024 Spot Bond					0.00000	101.84072				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38 On 20/03/2021 Spot Bond					0.00000	101.52409				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38 On 26/01/2021 Spot Bond					0.00000	100.71249				0.00	0	0
<b>Total CLN387 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 CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond					0.00000	101.61706				0.00	0	0
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 20/12/2019 Spot Bond					0.00000	107.14677				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN393 On 20/09/2022 Spot Bond					0.00000	101.53266				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 20/03/2020 Spot Bond					0.00000	101.65084				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	102.38719				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	100.17873				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	100.17780				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 20/06/2020 Spot Bond					0.00000	101.53254				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond					0.00000	102.39587				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN406 On 20/06/2020 Spot Bond					0.00000	101.54096				0.00	0	0
<b>Total CLN407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 18/07/2020 Spot Bond					0.00000	100.97792				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN409 On 20/09/2020 Spot Bond					0.00000	101.69256				0.00	0	0
<b>Total CLN410 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 CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 20/09/2020 Spot Bond					0.00000	101.70098				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	100.98249				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	103.01856				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	101.75989				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	101.04188				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	101.62292				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 20/12/2020 Spot Bond					0.00000	101.84407				0.00	0	0
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	51.97963				0.00	0	0
<b>Total CLN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 20/12/2020 Spot Bond					0.00000	101.86090				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 26/01/2021 Spot Bond					0.00000	100.88239				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	115.86915				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN424 On 20/12/2020 Spot Bond					0.00000	103.84062				0.00	0	0
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN425 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN426 On 20/12/2018 Spot Bond					0.00000	102.37600				0.00	0	0
<b>Total CLN427 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN427</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN427 On 20/12/2020 Spot Bond					0.00000	102.19707				0.00	0	0
<b>Total CLN429 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN429</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN429 On 20/12/2020 Spot Bond					0.00000	130.22416				0.00	0	0
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN430 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN431 On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN432 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN433 On 20/12/2020 Spot Bond					0.00000	131.13193				0.00	0	0
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 20/12/2020 Spot Bond					0.00000	101.68418				0.00	0	0
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN436 On 20/12/2020 Spot Bond					0.00000	101.60840				0.00	0	0
<b>Total CLN437 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 CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 03/02/2021 Spot Bond					0.00000	100.46336				0.00	0	0
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN440 On 20/03/2021 Spot Bond					0.00000	132.34026				0.00	0	0
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN441 On 20/03/2021 Spot Bond					0.00000	103.03461				0.00	0	0
<b>Total CLN441 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN441</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN442 On 23/05/2021 Spot Bond					0.00000	99.94962				0.00	0	0
<b>Total CLN442 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN444</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN444 On 24/05/2021 Spot Bond			9.86000	106.24890	9.86000	106.22111				0.00	0	0
<b>Total CLN444 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			4.50000	144.74160	4.50000	144.71539				0.00	0	0
<b>Total CLN445 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			6.70000	104.69045	6.70000	104.66541				0.00	0	0
<b>Total CLN452 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			6.34000	106.90291	6.34000	106.87834				0.00	0	0
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN454 On 04/05/2021 Spot Bond					0.00000	99.92544				0.00	0	0
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN455</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN455 On 20/12/2021 Spot Bond					0.00000	101.89810				0.00	0	0
<b>Total CLN455 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	100.09341				0.00	0	0
<b>Total CLN456 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	100.78244				0.00	0	0
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46 On 29/11/2021 Spot Bond					0.00000	99.80977				0.00	0	0
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46 On 15/02/2022 Spot Bond					0.00000	104.14280				0.00	0	0
<b>Total CLN461 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN461</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46 On 16/02/2022 Spot Bond			10.93000	100.51565	10.93000	100.48660				0.00	0	0
<b>Total CLN462 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN462</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46 On 13/03/2022 Spot Bond			10.23000	103.87147	10.23000	103.84332				0.00	0	0
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46 On 14/03/2020 Spot Bond					0.00000	101.61440				0.00	0	0
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46 On 27/03/2020 Spot Bond					0.00000	101.29383				0.00	0	0
<b>Total CLN467 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN467</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46 On 28/03/2020 Spot Bond					0.00000	101.31426				0.00	0	0
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46 On 28/03/2022 Spot Bond					0.00000	102.73556				0.00	0	0
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47 On 17/05/2019 Spot Bond					0.00000	100.08564				0.00	0	0
<b>Total CLN471 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN471</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47 On 19/11/2022 Spot Bond					0.00000	100.02530				0.00	0	0
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47 On 23/06/2021 Spot Bond					0.00000	102.52450				0.00	0	0
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN47 On 20/09/2020 Spot Bond					0.00000	101.70098				0.00	0	0
<b>Total CLN476 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 CLN476</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN477 On 29/11/2021 Spot Bond			100.00000	17.70860	100.00000	17.66962				0.00	0	0
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN481 On 07/06/2022 Spot Bond					0.00000	102.51427				0.00	0	0
<b>Total CLN481 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN481</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond					0.00000	100.02385				0.00	0	0
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN483 On 20/05/2021 Spot Bond					0.00000	101.82617				0.00	0	0
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN484 On 02/12/2021 Spot Bond					0.00000	103.07527				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>
CLN485 On 02/12/2021 Spot Bond			9.86000	101.56030	9.86000	101.53359				0.00	0	0
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN486 On 20/06/2022 Spot Bond					0.00000	102.22440				0.00	0	0
<b>Total CLN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN486</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN487 On 07/12/2021 Spot Bond			12.91000	101.87073	12.91000	101.75194				0.00	0	0
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN488 On 28/07/2022 Spot Bond			9.71000	98.81409	9.71000	98.78863				0.00	0	0
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN489 On 28/03/2020 Spot Bond					0.00000	101.29961				0.00	0	0
<b>Total CLN489 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN489</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN490 On 28/03/2022 Spot Bond					0.00000	101.96913				0.00	0	0
<b>Total CLN490 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 CLN490</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49 On 07/06/2022 Spot Bond					0.00000	102.51427				0.00	0	0
<b>Total CLN491 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN491</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49 On 30/09/2019 Spot Bond					0.00000	101.33327				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>
CLN49 On 20/06/2022 Spot Bond					0.00000	101.69954				0.00	0	0
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49 On 07/06/2022 Spot Bond			12.36000	102.85025	12.36000	101.03464				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>
CLN49 On 29/08/2020 Spot Bond					0.00000	99.82151				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>
CLN49 On 04/09/2024 Spot Bond			10.51000	102.74039	10.51000	102.71180				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>
CLN49 On 04/09/2024 Spot Bond					0.00000	103.67516				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>
CLN49 On 08/06/2022 Spot Bond					0.00000	105.01373				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>
CLN49 On 20/05/2021 Spot Bond					0.00000	100.02302				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>
CLN50 On 10/10/2020 Spot Bond					0.00000	101.01124				0.00	0	0
<b>Total CLN500 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN500</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50 On 11/10/2022 Spot Bond					0.00000	101.05376				0.00	0	0
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50 On 11/10/2024 Spot Bond					0.00000	101.09242				0.00	0	0
<b>Total CLN502 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 CLN502</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50: On 20/12/2022 Spot Bond					0.00000	101.75504				0.00	0	0
<b>Total CLN503 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN503</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50: On 11/10/2024 Spot Bond					0.00000	101.09242				0.00	0	0
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50: On 24/10/2020 Spot Bond					0.00000	100.66787				0.00	0	0
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50: On 30/04/2019 Spot Bond					0.00000	100.51273				0.00	0	0
<b>Total CLN506 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN506</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50: On 20/12/2022 Spot Bond					0.00000	101.71800				0.00	0	0
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50: On 24/02/2020 Spot Bond					0.00000	99.92284				0.00	0	0
<b>Total CLN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN51: On 11/10/2020 Spot Bond					0.00000	101.03703				0.00	0	0
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN51: On 14/11/2022 Spot Bond					0.00000	96.84328				0.00	0	0
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN51: On 07/06/2022 Spot Bond					0.00000	102.35082				0.00	0	0
<b>Total CLN512 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN512</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN51: On 23/02/2019 Spot Bond					0.00000	99.94822				0.00	0	0
<b>Total CLN514 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN514</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN51: On 23/02/2019 Spot Bond					0.00000	99.93704				0.00	0	0
<b>Total CLN515 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN515</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN51: On 15/09/2022 Spot Bond			9.96000	102.88079	9.96000	104.28908				0.00	0	0
<b>Total CLN516 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 CLN516</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN516 On 30/10/2022 Spot Bond			10.01000	102.06570	10.01000	103.06160				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	99.85306				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	100.23995	9.60000	102.68536				0.00	0	0
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN519 On 12/03/2023 Spot Bond					0.00000	101.71940				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	101.49658				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	99.86367				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	100.19638				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	104.00953	9.20000	103.97683				0.00	0	0
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN524 On 24/04/2021 Spot Bond					0.00000	100.67168				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	100.64975				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	101.54256				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	101.11376				0.00	0	0
<b>Total CLN528 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 CLN528</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN528 On 29/11/2021 Spot Bond					0.00000	101.80499				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>
CLN530 On 12/03/2021 Spot Bond					0.00000	101.64893				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>
CLN531 On 12/03/2023 Spot Bond					0.00000	101.71940				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>
CLN532 On 20/06/2023 Spot Bond					0.00000	101.41420				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>
CLN533 On 20/06/2023 Spot Bond					0.00000	101.21160				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>
CLN534 On 18/07/2025 Spot Bond					0.00000	100.86819				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>
CLN535 On 18/07/2025 Spot Bond			10.61000	10.61000	10.61000	99.68553				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>
CLN536 On 18/07/2023 Spot Bond					0.00000	100.85270				0.00	0	0
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN537 On 25/10/2023 Spot Bond					0.00000	100.14278				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	100.12859				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>
CLN55 On 18/04/2028 Spot Bond					0.00000	219.32852				0.00	0	0
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For CLN61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			9.38500	94.85621	9.38500	94.83244			0.00	0	0
<b>Total CLN81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			9.00000	9.00000	9.00000	191.44224			0.00	0	0
<b>Total CLN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			9.00000	9.00000	9.00000	192.06965			0.00	0	0
<b>Total CLN89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond					0.00000	101.49069			0.00	0	0
<b>Total CLNF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond					0.00000	101.68062			0.00	0	0
<b>Total CLNF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/09/2019 Spot Bond					0.00000	101.49062			0.00	0	0
<b>Total CLNF14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2020 Spot Bond					0.00000	101.54938			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>
CLNF1: On 17/08/2021 Spot Bond					0.00000	100.09269			0.00	0	0
<b>Total CLNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ05 On 05/06/2023 Spot Bond			9.48000	112.86090	9.48000	112.83235		2,844,000,000,000.00		300,000,000	600,000,000
<b>Total COJ05 SPOT</b>								<b>2,844,000,000,000.00</b>		<b>300,000,000</b>	<b>600,000,000</b>
<b>Total For COJ05</b>								<b>2,844,000,000,000.00</b>		<b>300,000,000</b>	<b>600,000,000</b>
COJ07 On 23/03/2021 Spot Bond			9.97000	106.24151	9.97000	106.21342		71,373,236,000.00		7,158,800	1,789,700
<b>Total COJ07 SPOT</b>								<b>71,373,236,000.00</b>		<b>7,158,800</b>	<b>1,789,700</b>
<b>Total For COJ07</b>								<b>71,373,236,000.00</b>		<b>7,158,800</b>	<b>1,789,700</b>
COJ08 On 22/06/2026 Spot Bond			10.64000	106.13553	10.64000	106.10547		3,292,607,584,000.00		309,455,600	77,363,900
<b>Total COJ08 SPOT</b>								<b>3,292,607,584,000.00</b>		<b>309,455,600</b>	<b>77,363,900</b>
<b>Total For COJ08</b>								<b>3,292,607,584,000.00</b>		<b>309,455,600</b>	<b>77,363,900</b>
COJG0 On 09/06/2024 Spot Bond			10.31000	101.47055	10.31000	101.44268		22,199,492,000.00		2,153,200	5,000,538,300
<b>Total COJG01 SPOT</b>								<b>22,199,492,000.00</b>		<b>2,153,200</b>	<b>5,000,538,300</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 COJG01</b>									<b>22,199,492,000.00</b>	<b>2,153,200</b>	<b>5,000,538,300</b>
COT01 On 03/04/2023 Spot Bond			10.54500	98.34980	10.54500	98.32219			492,907,044,000.00	46,743,200	11,685,800
<b>Total COT01 SPOT</b>									<b>492,907,044,000.00</b>	<b>46,743,200</b>	<b>11,685,800</b>
<b>Total For COT01</b>									<b>492,907,044,000.00</b>	<b>46,743,200</b>	<b>11,685,800</b>
COT02 On 03/04/2028 Spot Bond			11.77500	94.97992	11.77500	94.95023			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			11.73000	88.97312	11.73000	88.94541			0.00	0	0
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			12.52500	92.63083	12.52500	95.12095			0.00	0	0
<b>Total CPV01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CS002 On 17/12/2020 Spot Bond					0.00000	101.50357			0.00	0	0
<b>Total CS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CS003 On 12/08/2021 Spot Bond					0.00000	99.29501			0.00	0	0
<b>Total CS003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CSA04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSA04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CSD04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DEG81 On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total DEG81U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEG81U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DEN80 On 11/12/2018 Spot Bond					0.00000	101.81653			0.00	0	0
<b>Total DEN80 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN80</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 21/09/2018 Spot Bond					0.00000	101.41895			0.00	0	0
<b>Total DENG73 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG73</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 28/09/2018 Spot Bond					0.00000	101.26311			0.00	0	0
<b>Total DENG74 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 DENG74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 04/09/2018 Spot Bond					0.00000	101.77656			0.00	0	0
<b>Total DENG75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 04/09/2018 Spot Bond					0.00000	101.77656			0.00	0	0
<b>Total DENG76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 27/09/2018 Spot Bond					0.00000	101.21417			0.00	0	0
<b>Total DENG77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 27/09/2018 Spot Bond					0.00000	103.52795			0.00	0	0
<b>Total DENG78 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG78</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00 On 20/09/2018 Spot Bond					0.00000	101.95386			0.00	0	0
<b>Total DOL003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00 On 24/01/2019 Spot Bond					0.00000	101.04749			0.00	0	0
<b>Total DOL004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00 On 20/12/2019 Spot Bond					0.00000	83.92636			0.00	0	0
<b>Total DOL009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL01 On 20/12/2021 Spot Bond					0.00000	102.87663			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	99.99983			0.00	0	0
<b>Total DSY01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY02 On 21/11/2024 Spot Bond					0.00000	100.18558			0.00	0	0
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY03 On 21/11/2024 Spot Bond			10.05000	10.05000	10.05000	104.45221			0.00	0	0
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			9.46000	100.53610	9.46000	100.51071		1,952,086,136,000.00		206,351,600	101,587,900
<b>Total DV2021 SPOT</b>								<b>1,952,086,136,000.00</b>		<b>206,351,600</b>	<b>101,587,900</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 DV2021</b>									<b>1,952,086,136,000.00</b>	<b>206,351,600</b>	<b>101,587,900</b>
DV22 On 07/02/2020 Spot Bond			8.67000	101.42572	8.67000	101.40233			11,052,516,000.00	1,274,800	100,630,700
<b>Total DV22 SPOT</b>									<b>11,052,516,000.00</b>	<b>1,274,800</b>	<b>100,630,700</b>
<b>Total For DV22</b>									<b>11,052,516,000.00</b>	<b>1,274,800</b>	<b>100,630,700</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	37.49887	100.00000	37.41633			0.00	0	0
<b>Total DV22/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV22/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV23 On 27/02/2023 Spot Bond			9.67000	101.04956	9.67000	101.02321			21,278,351,500,000.00	2,200,450,000	2,410,432,000
<b>Total DV23 SPOT</b>									<b>21,278,351,500,000.00</b>	<b>2,200,450,000</b>	<b>2,410,432,000</b>
<b>Total For DV23</b>									<b>21,278,351,500,000.00</b>	<b>2,200,450,000</b>	<b>2,410,432,000</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	12.20365	100.00000	12.17635			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.20365	100.00000	12.17635			0.00	0	0
<b>Total DV23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV24 On 18/02/2024 Spot Bond			10.01000	98.77613	10.01000	98.74992			46,041,996,000.00	4,599,600	1,149,900
<b>Total DV24 SPOT</b>									<b>46,041,996,000.00</b>	<b>4,599,600</b>	<b>1,149,900</b>
<b>Total For DV24</b>									<b>46,041,996,000.00</b>	<b>4,599,600</b>	<b>1,149,900</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	100.10291	9.69000	100.07717			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.10291	9.69000	100.07717			0.00	0	0
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			11.27500	92.98363	11.27500	92.95592			200,825,790,000.00	17,811,600	4,452,900
<b>Total DV29 SPOT</b>									<b>200,825,790,000.00</b>	<b>17,811,600</b>	<b>4,452,900</b>
<b>Total For DV29</b>									<b>200,825,790,000.00</b>	<b>17,811,600</b>	<b>4,452,900</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	100.10715	10.10000	100.08035			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.10715	10.10000	100.08035			0.00	0	0
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC02 On 29/08/2018 Spot Bond					0.00000	99.84109			0.00	0	0
<b>Total DVC029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC03 On 23/10/2018 Spot Bond					0.00000	100.62189			0.00	0	0
<b>Total DVC030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF19 On 31/05/2019 Spot Bond					0.00000	100.24350			0.00	0	250,000,000
<b>Total DVF19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>250,000,000</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 DVF19</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
DVF20 On 29/11/2019 Spot Bond					0.00000	99.82708				0.00	0	0
<b>Total DVF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20f On 28/03/2020 Spot Bond					0.00000	101.68116				0.00	0	0
<b>Total DVF20B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20f On 31/08/2020 Spot Bond					0.00000	100.11962				0.00	0	0
<b>Total DVF20C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20f On 23/10/2020 Spot Bond					0.00000	100.65630				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	99.82011				0.00	0	0
<b>Total DVF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22 On 28/03/2022 Spot Bond					0.00000	101.88767				0.00	0	0
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22f On 29/08/2022 Spot Bond					0.00000	99.82380				0.00	0	0
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22f On 24/10/2022 Spot Bond					0.00000	100.65217				0.00	0	0
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF24 On 23/10/2024 Spot Bond					0.00000	100.69844				0.00	0	0
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			8.60000	109.35491	8.60000	109.32990				0.00	0	200,000,000
<b>Total E170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
E170/R On 01/08/2020 Spot Bond			100.00000	32.03509	100.00000	31.96458				0.00	0	0
<b>Total E170/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN20 On 14/03/2020 Spot Bond			9.26000	104.76535	9.26000	104.73958				0.00	0	0
<b>Total ECN20 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 ECN20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			9.57000	104.78584	9.57000	104.75923			0.00	0	0
<b>Total ECN22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			10.02000	104.04668	10.02000	104.01904			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			4.20000	103.11431	4.20000	103.09647			0.00	0	0
<b>Total ECN32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			3.87000	94.98565	3.87000	94.97003			0.00	0	0
<b>Total EL037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL037/I On 31/01/2037 Spot Bond			2.25000	120.51961	2.25000	120.50502			0.00	0	0
<b>Total EL037/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037/I2038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 02/05/2028 Spot Bond			3.81000	127.19250	3.81000	127.17179			0.00	0	0
<b>Total EL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL29 On 19/11/2029 Spot Bond			3.82000	113.32773	3.82000	113.30926			0.00	0	0
<b>Total EL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			3.82000	111.29427	3.82000	111.27612			0.00	0	0
<b>Total EL30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			3.86000	103.09821	3.86000	103.08123			0.00	0	0
<b>Total EL31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL36 On 31/01/2036 Spot Bond			3.84000	96.35458	3.84000	96.33882			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	120.51961	2.25000	120.50502			0.00	0	0
<b>Total EL36/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36/I2038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			9.53500	102.47356	9.53500	102.44762		4,767,500,000,000.00	500,000,000	500,000,000	
<b>Total EMM01 SPOT</b>								<b>4,767,500,000,000.00</b>	<b>500,000,000</b>	<b>500,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For EMM01</b>									<b>4,767,500,000,000.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
EMM02 On 11/03/2021 Spot Bond			9.26000	108.02039	9.26000	107.99382			3,148,400,000,000.00	340,000,000	340,000,000
<b>Total EMM02 SPOT</b>									<b>3,148,400,000,000.00</b>	<b>340,000,000</b>	<b>340,000,000</b>
<b>Total For EMM02</b>									<b>3,148,400,000,000.00</b>	<b>340,000,000</b>	<b>340,000,000</b>
EMM03 On 04/05/2024 Spot Bond			10.90000	99.43186	10.90000	99.40318			1,090,000,000,000.00	100,000,000	100,000,000
<b>Total EMM03 SPOT</b>									<b>1,090,000,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For EMM03</b>									<b>1,090,000,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
EMM04 On 16/05/2028 Spot Bond			11.07500	11.07500	11.07500	95.71372			0.00	0	0
<b>Total EMM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			11.32500	11.32500	11.32500	101.18245			0.00	0	1,666,666,500
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,666,666,500</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>	<b>1,666,666,500</b>
EMM06 On 23/06/2025 Spot Bond			10.88000	98.66665	10.88000	99.88480			100,748,800,000.00	9,260,000	2,315,000
<b>Total EMM06 SPOT</b>									<b>100,748,800,000.00</b>	<b>9,260,000</b>	<b>2,315,000</b>
<b>Total For EMM06</b>									<b>100,748,800,000.00</b>	<b>9,260,000</b>	<b>2,315,000</b>
EMM07 On 10/07/2027 Spot Bond			10.73000	100.02098	10.73000	100.40706			0.00	0	0
<b>Total EMM07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM07 On 17/07/2032 Spot Bond			11.31000	101.15229	11.31000	87.62826			0.00	0	0
<b>Total EMM07P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01 On 23/04/2021 Spot Bond					0.00000	100.80554			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>
ENX01S On 23/04/2021 Spot Bond					0.00000	100.75091			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>
EPF006 On 19/08/2018 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total EPF006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond					0.00000	101.83774			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	102.18349			0.00	0	0
<b>Total EPF008 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 EPF008</b>										0.00	0	0
EPF01C On 07/11/2019 Spot Bond					0.00000	100.65335				0.00	0	0
<b>Total EPF010 SPOT</b>										0.00	0	0
<b>Total For EPF010</b>										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	102.45558				0.00	0	0
<b>Total EPF011 SPOT</b>										0.00	0	0
<b>Total For EPF011</b>										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	101.05747				0.00	0	0
<b>Total EPF012 SPOT</b>										0.00	0	0
<b>Total For EPF012</b>										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	99.84232				0.00	0	0
<b>Total EPF014 SPOT</b>										0.00	0	0
<b>Total For EPF014</b>										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.91232				0.00	0	0
<b>Total EPF015 SPOT</b>										0.00	0	0
<b>Total For EPF015</b>										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF01U SPOT</b>										0.00	0	0
<b>Total For EPF01U</b>										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF02U SPOT</b>										0.00	0	0
<b>Total For EPF02U</b>										0.00	0	0
EPF03U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF03U SPOT</b>										0.00	0	0
<b>Total For EPF03U</b>										0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF04U SPOT</b>										0.00	0	0
<b>Total For EPF04U</b>										0.00	0	0
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF05U SPOT</b>										0.00	0	0
<b>Total For EPF05U</b>										0.00	0	0
EPFC3 On 06/09/2018 Spot Bond					0.00000	101.68769				0.00	0	0
<b>Total EPFC34 SPOT</b>										0.00	0	0
<b>Total For EPFC34</b>										0.00	0	0
EPFC3I On 06/11/2018 Spot Bond					0.00000	100.33141				0.00	0	0
<b>Total EPFC36 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 EPFC36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3 On 04/03/2019 Spot Bond					0.00000	101.73122				0.00	0	0
<b>Total EPFC37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3 On 03/10/2018 Spot Bond					0.00000	101.01961				0.00	0	0
<b>Total EPFC38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,004,700
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,004,700</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>9,004,700</b>
EQS06 On 09/04/2020 Spot Bond					0.00000	98.89252				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond					0.00000	101.05746				0.00	0	0
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS08A/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS10 On 28/07/2022 Spot Bond					0.00000	100.60264				0.00	0	0
<b>Total EQS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/08/2019 Spot Bond					0.00000	100.08913				0.00	0	0
<b>Total ERS3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/05/2019 Spot Bond					0.00000	100.09815				0.00	0	0
<b>Total ERS3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/08/2019 Spot Bond					0.00000	100.09444				0.00	0	0
<b>Total ERS3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/05/2019 Spot Bond					0.00000	100.10860				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ERS3C5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500			0.00	0	0
<b>Total ERS12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 17/08/2018 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total ERS17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2018 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total ERS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	99.80147			0.00	0	0
<b>Total ERS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/05/2019 Spot Bond					0.00000	100.33583			0.00	0	0
<b>Total ERS22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2019 Spot Bond					0.00000	100.51302			0.00	0	0
<b>Total ERS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.08549			0.00	0	0
<b>Total ERS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.08869			0.00	0	0
<b>Total ERS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Spot Bond			9.57000	102.26773	9.57000	102.24177		50,108,520,000.00	5,236,000	4,101,309,000	
<b>Total ES23 SPOT</b>								<b>50,108,520,000.00</b>	<b>5,236,000</b>	<b>4,101,309,000</b>	
<b>Total For ES23</b>								<b>50,108,520,000.00</b>	<b>5,236,000</b>	<b>4,101,309,000</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.74522	10.00000	100.71852		0.00	0	0	
<b>Total ES23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			10.24000	90.60205	10.24000	90.57734		15,767,314,432,000.00	1,539,776,800	5,358,829,600	
<b>Total ES26 SPOT</b>								<b>15,767,314,432,000.00</b>	<b>1,539,776,800</b>	<b>5,358,829,600</b>	
<b>Total For ES26</b>								<b>15,767,314,432,000.00</b>	<b>1,539,776,800</b>	<b>5,358,829,600</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.03244	7.85000	103.01078		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Spot Bond			11.02000	77.65367	10.96000	77.98364			1,186,695,312,000.00	107,685,600	923,311,900
<b>Total ES33 SPOT</b>									<b>1,186,695,312,000.00</b>	<b>107,685,600</b>	<b>923,311,900</b>
<b>Total For ES33</b>									<b>1,186,695,312,000.00</b>	<b>107,685,600</b>	<b>923,311,900</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	103.25300	7.50000	103.23235			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			11.16500	80.69102	11.16500	80.66708			13,715,278,038,000.00	1,228,417,200	7,107,603,700
<b>Total ES42 SPOT</b>									<b>13,715,278,038,000.00</b>	<b>1,228,417,200</b>	<b>7,107,603,700</b>
<b>Total For ES42</b>									<b>13,715,278,038,000.00</b>	<b>1,228,417,200</b>	<b>7,107,603,700</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.74350	8.50000	102.72015			0.00	0	0
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ESF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ESF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.86370			0.00	0	0
<b>Total ESFR03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESFR03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX02 On 19/05/2019 Spot Bond					0.00000	99.34870			0.00	0	0
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.49910			0.00	0	0
<b>Total FBJ20Z SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ20Z</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.54946			0.00	0	0
<b>Total FBJ22Z SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ22Z</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FIF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB08 On 31/05/2019 Spot Bond					0.00000	100.01780				0.00	0	22,500,000
<b>Total FIFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,500,000</b>
<b>Total For FIFB08</b>										<b>0.00</b>	<b>0</b>	<b>22,500,000</b>
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.33717				0.00	0	0
<b>Total FIFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB10 On 12/09/2019 Spot Bond					0.00000	102.04194				0.00	0	0
<b>Total FIFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.65968				0.00	0	0
<b>Total FIFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.19205				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	100.32758				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FIFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.02176			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>
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FMLA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FMLA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FPA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FPB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			7.95000	101.57307	7.95000	101.55151		9,679,920,000.00	1,217,600	360,304,400	
<b>Total FRB05 SPOT</b>								<b>9,679,920,000.00</b>	<b>1,217,600</b>	<b>360,304,400</b>	
<b>Total For FRB05</b>								<b>9,679,920,000.00</b>	<b>1,217,600</b>	<b>360,304,400</b>	
FRB12 On 02/06/2019 Spot Bond					0.00000	102.31024		0.00	0	0	
<b>Total FRB12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRB12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.77607		0.00	0	0	
<b>Total FRB13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRB13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRB14 On 02/06/2021 Spot Bond			10.96000	10.96000	10.96000	99.90371		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	104.65464		0.00	0	70,000,000	
<b>Total FRB15 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>70,000,000</b>	
<b>Total For FRB15</b>								<b>0.00</b>	<b>0</b>	<b>70,000,000</b>	
FRB16 On 08/07/2020 Spot Bond					0.00000	103.80219		0.00	0	60,000,000	
<b>Total FRB16 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>60,000,000</b>	
<b>Total For FRB16</b>								<b>0.00</b>	<b>0</b>	<b>60,000,000</b>	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.51888		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	106.12050			0.00	200,000,000	100,000,000
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
FRB19 On 14/04/2021 Spot Bond			11.66000	105.87018	11.66000	105.83740			0.00	0	0
<b>Total FRB19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB20 On 15/04/2021 Spot Bond					0.00000	103.72526			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	99.91588			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	108.28247			0.00	2,040,000,000	2,020,000,000
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>2,040,000,000</b>	<b>2,020,000,000</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>2,040,000,000</b>	<b>2,020,000,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	102.20984			0.00	0	0
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			8.29500	103.16317	8.29500	103.14036		11,194,932,000.00	1,349,600	337,400	
<b>Total FRBC21 SPOT</b>								<b>11,194,932,000.00</b>	<b>1,349,600</b>	<b>337,400</b>	
<b>Total For FRBC21</b>								<b>11,194,932,000.00</b>	<b>1,349,600</b>	<b>337,400</b>	
FRBC2 On 21/12/2018 Spot Bond					0.00000	102.20726		0.00	0	0	
<b>Total FRBC22 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBC22</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			3.40000	149.98285	3.40000	149.96009		0.00	0	850,000,000	
<b>Total FRBI22 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>850,000,000</b>	
<b>Total For FRBI22</b>								<b>0.00</b>	<b>0</b>	<b>850,000,000</b>	
FRBI23 On 07/12/2023 Spot Bond			3.49000	3.49000	3.49000	288.19938		0.00	0	150,000,000	
<b>Total FRBI23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>150,000,000</b>	
<b>Total For FRBI23</b>								<b>0.00</b>	<b>0</b>	<b>150,000,000</b>	
FRBI25 On 31/01/2025 Spot Bond			3.70000	3.70000	3.70000	124.81933		0.00	0	13,739,600	
<b>Total FRBI25 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>13,739,600</b>	
<b>Total For FRBI25</b>								<b>0.00</b>	<b>0</b>	<b>13,739,600</b>	
FRBI28 On 31/03/2028 Spot Bond			4.06000	169.69932	4.06000	169.67049		0.00	0	50,000,000	

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 FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
FRBI29 On 31/03/2029 Spot Bond			4.20500	4.20500	4.20500	84.70550				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			4.59000	4.59000	4.59000	194.48418				0.00	0	40,000,000
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
FRBI46 On 31/03/2046 Spot Bond			4.50500	90.38509	4.50500	90.36865				0.00	0	0
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI50 On 31/12/2050 Spot Bond			4.56000	90.40682	4.56000	90.55598				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>
FRBZ01 On 30/11/2020 Spot Bond			8.81000	8.81000	8.81000	82.38110				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>
FRBZ02 On 28/10/2024 Spot Bond			10.19000	10.19000	10.19000	54.74867				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>
FRBZ03 On 10/12/2024 Spot Bond			10.22000	10.22000	10.22000	54.03002				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>
FRC107 On 03/06/2021 Spot Bond					0.00000	102.38923				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>
FRC169 On 31/01/2025 Spot Bond			4.79500	4.79500	4.79500	116.99516				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>
FRC176 On 20/09/2018 Spot Bond					0.00000	101.52435				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC177 On 20/09/2018 Spot Bond					0.00000	101.49231				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC178 On 06/08/2023 Spot Bond					0.00000	99.97495				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 20/09/2020 Spot Bond					0.00000	101.72118				0.00	0	0
<b>Total FRC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 06/08/2023 Spot Bond					0.00000	89.27092				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/12/2018 Spot Bond					0.00000	102.69827				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/12/2018 Spot Bond					0.00000	101.95224				0.00	0	0
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/03/2019 Spot Bond					0.00000	101.58362				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 20/03/2019 Spot Bond					0.00000	101.59197				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19:On 02/04/2019 Spot Bond					0.00000	101.58277				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19:On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19:On 20/06/2024 Spot Bond					0.00000	101.67248				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20:On 20/06/2019 Spot Bond					0.00000	101.79447				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20:On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20:On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC208: On 07/10/2020 Spot Bond					0.00000	103.63022				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC210: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC211: On 20/12/2019 Spot Bond					0.00000	101.64237				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC212: On 07/05/2020 Spot Bond					0.00000	100.34053				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC213: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC214: On 07/11/2019 Spot Bond					0.00000	100.62514				0.00	0	0
<b>Total FRC215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC216: On 04/11/2019 Spot Bond					0.00000	100.36696				0.00	0	0
<b>Total FRC219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC220: On 31/01/2022 Spot Bond			4.06000	146.81179	4.06000	146.78692				0.00	0	0
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC222: On 20/05/2020 Spot Bond					0.00000	100.02279				0.00	0	0
<b>Total FRC225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC226: On 31/01/2022 Spot Bond			4.92000	142.79755	4.92000	142.77011				0.00	0	0
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC234: On 20/12/2020 Spot Bond					0.00000	102.35991				0.00	0	0
<b>Total FRC234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC235: On 08/02/2020 Spot Bond					0.00000	104.02509				0.00	0	0
<b>Total FRC236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23: On 19/10/2020 Spot Bond					0.00000	110.83439				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	104.39500				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	111.44364				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	110.95655				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	103.96685				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	103.74673				0.00	0	0
<b>Total FRC242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	101.75074				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	104.52134				0.00	0	0
<b>Total FRC244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	101.73326				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	101.39106				0.00	66,427,520	33,213,760
<b>Total FRC246 SPOT</b>										<b>0.00</b>	<b>66,427,520</b>	<b>33,213,760</b>
<b>Total For FRC246</b>										<b>0.00</b>	<b>66,427,520</b>	<b>33,213,760</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	103.99770				0.00	0	0
<b>Total FRC247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	97.82036				0.00	22,142,600	11,071,300
<b>Total FRC248 SPOT</b>										<b>0.00</b>	<b>22,142,600</b>	<b>11,071,300</b>
<b>Total For FRC248</b>										<b>0.00</b>	<b>22,142,600</b>	<b>11,071,300</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
FRC24( On 19/10/2020 Spot Bond					0.00000	109.72192				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	103.20812				0.00	974,270,200	487,135,100
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>974,270,200</b>	<b>487,135,100</b>
<b>Total For FRC250</b>										<b>0.00</b>	<b>974,270,200</b>	<b>487,135,100</b>
FRC25( On 13/02/2022 Spot Bond					0.00000	100.22580				0.00	0	0
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 14/03/2022 Spot Bond					0.00000	101.67013				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	101.58246				0.00	0	0
<b>Total FRC254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 17/07/2027 Spot Bond					0.00000	102.94000				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	101.27141				0.00	0	0
<b>Total FRC257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 08/05/2020 Spot Bond					0.00000	100.71008				0.00	0	0
<b>Total FRC258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	104.99799				0.00	0	0
<b>Total FRC259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 27/02/2023 Spot Bond			3.45500	105.67579	3.45500	105.65943				0.00	0	0
<b>Total FRC260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC260</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 10/10/2020 Spot Bond					0.00000	100.99421				0.00	0	0
<b>Total FRC261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC26: On 13/07/2020 Spot Bond					0.00000	100.94317			0.00	0	0
<b>Total FRC262 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC262</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 15/03/2019 Spot Bond					0.00000	101.47564			0.00	0	0
<b>Total FRC263 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC263</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 13/07/2020 Spot Bond					0.00000	100.94106			0.00	0	0
<b>Total FRC264 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC264</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 20/06/2021 Spot Bond					0.00000	101.86099			0.00	0	0
<b>Total FRC265 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC265</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 23/08/2019 Spot Bond					0.00000	99.95872			0.00	200,000,000	100,000,000
<b>Total FRC266 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For FRC266</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
FRC26: On 06/08/2023 Spot Bond					0.00000	103.69129			0.00	0	0
<b>Total FRC267 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC267</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 21/10/2019 Spot Bond					0.00000	100.63842			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	100.01420			0.00	0	0
<b>Total FRC270 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC270</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 30/01/2023 Spot Bond					0.00000	100.54804			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	100.56123			0.00	0	0
<b>Total FRC272 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC272</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 07/12/2023 Spot Bond			8.82000	101.21065	8.82000	101.78439			0.00	0	0
<b>Total FRC273 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC273</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 02/05/2028 Spot Bond			9.80000	102.51874	9.80000	102.92788			0.00	0	0
<b>Total FRC274 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC274</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC271 On 12/12/2020 Spot Bond					0.00000	101.19779				0.00	0	0
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC276 On 12/12/2020 Spot Bond					0.00000	101.12972				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>
FRC66 On 31/01/2022 Spot Bond			4.70000	4.70000	4.70000	143.78520				0.00	0	0
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			4.64000	4.64000	4.64000	144.06351				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			4.62000	4.62000	4.62000	144.15643				0.00	0	0
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD011 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD171 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD181 On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD191 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD201 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD211 On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD221 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD22U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD22U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI33 On 28/02/2033 Spot Bond			4.57000	83.79069	4.57000	85.29783			0.00	0	10,000,000
<b>Total FRI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRI33</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRI38 On 31/01/2038 Spot Bond			4.44500	99.03714	4.44500	99.01933			0.00	0	0
<b>Total FRI38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.38974			0.00	0	0
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.43150			0.00	5,214,000,000	2,807,000,000
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>5,214,000,000</b>	<b>2,807,000,000</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>5,214,000,000</b>	<b>2,807,000,000</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.18172			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	103.36792			0.00	0	200,000,000
<b>Total FRJ22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For FRJ22</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.39702			0.00	0	7,000,000,000
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,000,000,000</b>
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>	<b>7,000,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.51790			0.00	0	0
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.35076			0.00	0	0
<b>Total FRJ27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRS02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10U On 15/01/2024 Spot Bond			3.34800	3.34800	3.34800	98.11386			0.00	0	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS107 On 31/01/2038 Spot Bond			3.69000	3.69000	3.69000	110.77732			0.00	0	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 23/01/2024 Spot Bond					0.00000	100.65311			0.00	0	0
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 23/01/2024 Spot Bond					0.00000	100.65311			0.00	0	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 31/01/2038 Spot Bond			3.83000	108.49272	3.83000	108.47499			0.00	0	0
<b>Total FRS108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS111 On 07/12/2033 Spot Bond			3.89000	210.81099	3.89000	210.77609			0.00	0	0
<b>Total FRS109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 31/01/2038 Spot Bond			4.62000	96.53116	4.62000	96.51335			0.00	0	0
<b>Total FRS110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 07/12/2033 Spot Bond			3.92000	3.92000	3.92000	210.04435			0.00	0	0
<b>Total FRS112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 29/04/2019 Spot Bond					0.00000	100.63810			0.00	0	0
<b>Total FRS113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 31/01/2025 Spot Bond			4.05000	122.27686	4.05000	122.25618			0.00	0	0
<b>Total FRS114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS116 On 31/01/2038 Spot Bond			3.70500	110.54556	3.70500	110.52788			0.00	0	0
<b>Total FRS115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS117 On 31/01/2038 Spot Bond			4.36000	100.28286	4.36000	100.26504			0.00	0	23,822,500
<b>Total FRS119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>23,822,500</b>
<b>Total For FRS119</b>									<b>0.00</b>	<b>0</b>	<b>23,822,500</b>
FRS118 On 07/12/2033 Spot Bond			4.04000	207.18341	4.04000	207.14826			0.00	0	0
<b>Total FRS120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12 On 07/12/2033 Spot Bond			4.09000	205.99118	4.09000	205.95597			0.00	0	0
<b>Total FRS121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 31/01/2025 Spot Bond			3.58000	156.78742	3.58000	110.05781			0.00	0	0
<b>Total FRS122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 07/12/2033 Spot Bond			4.12000	205.27989	4.12000	205.24464			0.00	0	0
<b>Total FRS123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 31/01/2038 Spot Bond			5.19000	88.88878	5.19000	88.87105			0.00	0	0
<b>Total FRS124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 31/03/2028 Spot Bond			4.85000	159.08583	4.85000	159.05541			0.00	0	0
<b>Total FRS126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 31/01/2038 Spot Bond			4.72000	95.13385	4.72000	95.11606			0.00	0	0
<b>Total FRS127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 31/03/2028 Spot Bond			4.37000	165.43967	4.37000	165.41016			0.00	0	0
<b>Total FRS129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/03/2028 Spot Bond			4.43000	164.62957	4.43000	164.59996			0.00	0	0
<b>Total FRS131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 07/12/2033 Spot Bond			4.63000	193.63671	4.63000	193.60081			0.00	0	0
<b>Total FRS132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 24/03/2020 Spot Bond					0.00000	96.24400			0.00	0	0
<b>Total FRS133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/01/2038 Spot Bond			4.65000	96.10935	4.65000	96.09156			0.00	0	0
<b>Total FRS134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/01/2038 Spot Bond			4.90500	4.90500	4.90500	92.59563			0.00	0	0
<b>Total FRS135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS136 On 31/01/2038 Spot Bond			4.43000	99.25560	4.43000	99.23781			0.00	0	38,550,600
<b>Total FRS136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>38,550,600</b>
<b>Total For FRS136</b>									<b>0.00</b>	<b>0</b>	<b>38,550,600</b>
FRS137 On 31/03/2028 Spot Bond			4.24000	167.21074	4.24000	167.18152			0.00	0	0
<b>Total FRS137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS138 On 07/12/2033 Spot Bond			4.40000	198.78422	4.40000	198.74861			0.00	0	0
<b>Total FRS138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS142 On 31/03/2028 Spot Bond			4.37000	165.43967	4.37000	165.41016			0.00	0	0
<b>Total FRS142 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS143 On 31/03/2028 Spot Bond			4.37000	165.43967	4.37000	165.41016			0.00	0	0
<b>Total FRS143 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS145 On 31/03/2028 Spot Bond			4.66000	161.56647	4.66000	161.53641			0.00	0	0
<b>Total FRS145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS146 On 31/01/2025 Spot Bond			4.35000	120.12754	4.35000	120.10626			0.00	0	0
<b>Total FRS146 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS146</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS147 On 31/01/2022 Spot Bond			3.76000	148.24329	3.76000	148.21936			0.00	0	0
<b>Total FRS147 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS149 On 31/03/2028 Spot Bond			4.72000	160.77828	4.72000	160.74813			0.00	0	0
<b>Total FRS149 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS149</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS150 On 31/03/2028 Spot Bond			4.76000	160.25530	4.76000	160.22508			0.00	0	0
<b>Total FRS150 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS151 On 31/01/2025 Spot Bond			4.32000	120.34054	4.32000	120.31932			0.00	0	0
<b>Total FRS151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			4.73000	160.64736	4.73000	160.61718			0.00	0	0
<b>Total FRS152 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS15: On 31/03/2028 Spot Bond			4.77000	4.77000	4.77000	160.09462			0.00	0	0
<b>Total FRS153 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS153</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15: On 19/05/2019 Spot Bond					0.00000	128.96083			0.00	0	0
<b>Total FRS157 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15: On 20/06/2022 Spot Bond					0.00000	68.15651			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	76.01967			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	80.24316			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	82.42055			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	55.43938			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	62.39470			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	67.97106			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	70.87194			0.00	0	0
<b>Total FRS165 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS165</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16: On 01/08/2021 Spot Bond					0.00000	32.94356			0.00	0	0
<b>Total FRS166 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS166</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16: On 01/08/2022 Spot Bond					0.00000	46.45693			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS168 On 01/08/2022 Spot Bond					0.00000	44.99902			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	34.10057			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	170.74409			0.00	0	0
<b>Total FRS170 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS170</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS171 On 16/10/2022 Spot Bond					0.00000	100.85454			0.00	0	0
<b>Total FRS171 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS171</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS172 On 16/10/2024 Spot Bond					0.00000	100.90799			0.00	0	0
<b>Total FRS172 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS172</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS173 On 13/11/2020 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total FRS173 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS173</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS174 On 13/05/2021 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total FRS174 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS174</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS175 On 26/01/2024 Spot Bond					0.00000	60.97534			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	60.97524			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	83.79026			0.00	0	0
<b>Total FRS177 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS177</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS178 On 02/08/2019 Spot Bond					0.00000	110.61484			0.00	0	0
<b>Total FRS178 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS178</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS179 On 15/08/2019 Spot Bond					0.00000	99.18543			0.00	0	0
<b>Total FRS179 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS179</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36 On 07/12/2023 Spot Bond			3.41000	3.41000	3.41000	289.25606			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			3.30000	3.30000	3.30000	290.71654			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			4.02000	4.02000	4.02000	281.31421			0.00	0	0
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			3.55000	149.25513	3.55000	149.23187			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	100.59571			0.00	0	0
<b>Total FRS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			3.25000	150.71477	3.25000	150.69250			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	100.35870			0.00	0	0
<b>Total FRS62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			3.67000	105.08344	3.67000	105.06673			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			3.41000	81.69527	3.41000	111.61594			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			3.51000	3.51000	3.51000	126.23604			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			3.54000	3.54000	3.54000	126.01115			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			4.21000	4.21000	4.21000	278.89395			0.00	0	0
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS96 On 27/08/2018 Spot Bond					0.00000	102.03118			0.00	0	0
<b>Total FRS96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX19 On 15/11/2019 Spot Bond			8.20000	103.31765	8.20000	103.29508			4,613,320,000.00	562,600	281,300
<b>Total FRX19 SPOT</b>									<b>4,613,320,000.00</b>	<b>562,600</b>	<b>281,300</b>
<b>Total For FRX19</b>									<b>4,613,320,000.00</b>	<b>562,600</b>	<b>281,300</b>
FRX20 On 01/10/2020 Spot Bond			8.50000	103.87673	8.50000	103.85311			0.00	0	800,000,000
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
FRX23 On 28/02/2023 Spot Bond			9.26000	9.26000	9.26000	94.31178			0.00	0	1,780,000,000
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,780,000,000</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>1,780,000,000</b>
FRX24 On 10/12/2024 Spot Bond			9.77000	106.64469	9.77000	106.61690			692,259,212,000.00	70,855,600	17,713,900
<b>Total FRX24 SPOT</b>									<b>692,259,212,000.00</b>	<b>70,855,600</b>	<b>17,713,900</b>
<b>Total For FRX24</b>									<b>692,259,212,000.00</b>	<b>70,855,600</b>	<b>17,713,900</b>
FRX25 On 26/07/2025 Spot Bond			9.98000	105.03967	9.98000	99.54352			0.00	0	0
<b>Total FRX25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			10.13000	100.26316	10.13000	100.23609			0.00	0	550,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
FRX27 On 07/03/2027 Spot Bond			10.16000	104.81052	10.16000	104.78229			0.00	0	34,690,800
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>34,690,800</b>
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	<b>34,690,800</b>
FRX28 On 26/07/2028 Spot Bond			10.35000	105.00999	10.35000	99.29328			0.00	0	0
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX30 On 31/01/2030 Spot Bond			10.65000	94.69743	10.65000	94.67073			0.00	0	50,000,000
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.82500	91.06297	10.82500	91.03688			0.00	0	110,000,000
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
FRX32 On 31/03/2032 Spot Bond			10.78000	99.15450	10.78000	102.25251			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45 On 14/04/2045 Spot Bond			11.63500	73.11113	11.63500	73.08854			0.00	0	0
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/09/2018 Spot Bond					0.00000	101.41446			0.00	0	0
<b>Total FS1A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/09/2018 Spot Bond					0.00000	101.49419			0.00	0	0
<b>Total FS1B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/09/2018 Spot Bond					0.00000	101.52435			0.00	0	0
<b>Total FS1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1D1 On 20/09/2018 Spot Bond					0.00000	101.74342			0.00	0	0
<b>Total FS1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total FS2A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/02/2019 Spot Bond					0.00000	100.06935			0.00	0	0
<b>Total FS2A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/02/2019 Spot Bond					0.00000	100.02150			0.00	0	0
<b>Total FS2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/02/2019 Spot Bond					0.00000	100.02215			0.00	0	0
<b>Total FS2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/02/2019 Spot Bond					0.00000	100.02500			0.00	0	0
<b>Total FS2D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.11829			0.00	0	0
<b>Total FS3A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS3A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.37018				0.00	0	0
<b>Total FS3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.25936				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	100.27212				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	100.27813				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	100.28291				0.00	0	0
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS6C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS6D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS6E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL02 On 15/10/2018 Spot Bond					0.00000	100.91087				0.00	0	0
<b>Total GBL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GBL03 On 16/11/2020 Spot Bond					0.00000	100.04059			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	102.09803			0.00	0	0
<b>Total GBL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GH2A1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH2A1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2020 Spot Bond					0.00000	99.87073			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	99.86913			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	99.85869			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	99.84588			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	99.83789			0.00	0	0
<b>Total GH31D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GH41U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH41U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB14U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB14U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB15U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB15U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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>
GRT07 On 21/02/2024 Spot Bond					0.00000	100.84996				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond					0.00000	101.70382				0.00	0	0
<b>Total GRT08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT09 On 15/10/2018 Spot Bond					0.00000	100.94110				0.00	0	100,000,000
<b>Total GRT09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For GRT09</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
GRT10 On 13/05/2019 Spot Bond					0.00000	100.59897				0.00	0	0
<b>Total GRT10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT11 On 13/05/2021 Spot Bond					0.00000	100.19166				0.00	0	0
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT12 On 24/06/2020 Spot Bond					0.00000	101.95027			0.00	0	0
<b>Total GRT12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT13 On 15/04/2020 Spot Bond					0.00000	100.84075			0.00	0	0
<b>Total GRT13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	102.44643			0.00	0	0
<b>Total GRT14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT15 On 15/04/2020 Spot Bond					0.00000	100.91885			0.00	0	0
<b>Total GRT15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT16 On 17/10/2021 Spot Bond					0.00000	101.68652			0.00	0	0
<b>Total GRT16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT17 On 17/10/2023 Spot Bond			9.95000	104.28710	9.95000	104.25944			0.00	0	0
<b>Total GRT17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT18 On 13/03/2020 Spot Bond					0.00000	101.73310			0.00	0	0
<b>Total GRT18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT19 On 14/03/2022 Spot Bond					0.00000	102.52114			0.00	0	22,500,000
<b>Total GRT19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>22,500,000</b>
<b>Total For GRT19</b>									<b>0.00</b>	<b>0</b>	<b>22,500,000</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	101.19311			0.00	0	0
<b>Total GRT20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT21 On 03/04/2024 Spot Bond			10.53000	97.74755	10.53000	100.59778		14,952,600,000,000.00	1,420,000,000	710,000,000	
<b>Total GRT21 SPOT</b>								<b>14,952,600,000,000.00</b>	<b>1,420,000,000</b>	<b>710,000,000</b>	
<b>Total For GRT21</b>								<b>14,952,600,000,000.00</b>	<b>1,420,000,000</b>	<b>710,000,000</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.83607			0.00	0	0
<b>Total GRT22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT23 On 16/10/2024 Spot Bond					0.00000	101.09252			0.00	0	0
<b>Total GRT23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT24 On 09/03/2023 Spot Bond					0.00000	101.62632			0.00	0	0
<b>Total GRT24G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT24G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	101.68429			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	101.74430			0.00	0	30,000,000
<b>Total GRT26G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For GRT26G</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</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>
HC2T2 On 05/10/2018 Spot Bond					0.00000	101.06059			0.00	0	0
<b>Total HC2T2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC2T2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.88751			0.00	0	0
<b>Total HC5T1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC5T1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HIL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond					0.00000	100.61361			0.00	0	0
<b>Total HILB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB05 On 11/07/2019 Spot Bond					0.00000	101.17549			0.00	0	0
<b>Total HILB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB06 On 11/07/2020 Spot Bond					0.00000	100.99159			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	101.00387			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB08 On 29/03/2023 Spot Bond					0.00000	101.25382			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	101.29674			0.00	0	120,000,000
<b>Total HILB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For HILB09</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</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>
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HM1E4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1E4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500			0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF06 On 20/02/2020 Spot Bond					0.00000	100.02473			0.00	0	0
<b>Total HPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF08 On 15/04/2019 Spot Bond					0.00000	100.98873			0.00	0	0
<b>Total HPF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF09 On 15/04/2019 Spot Bond					0.00000	101.02594			0.00	0	0
<b>Total HPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF11 On 31/03/2023 Spot Bond					0.00000	101.23146			0.00	0	0
<b>Total HPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			8.67000	102.46334	8.67000	102.43972		17,076,432,000.00		1,969,600	492,400
<b>Total HWAY20 SPOT</b>								<b>17,076,432,000.00</b>		<b>1,969,600</b>	<b>492,400</b>
<b>Total For HWAY20</b>								<b>17,076,432,000.00</b>		<b>1,969,600</b>	<b>492,400</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	28.94702	100.00000	28.88331		0.00	0	0	0
<b>Total HWAY20/R207 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20/R207</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2023 Spot Bond			3.77500	284.51848	3.77500	284.47229			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			3.94000	3.94000	3.94000	285.54715			0.00	0	0
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 28/02/2033 Spot Bond			3.70000	83.76580	3.70000	97.02209			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			10.79000	88.94073	10.79000	88.91534		157,188,720,000.00		14,568,000	1,615,917,100
<b>Total HWAY34 SPOT</b>								<b>157,188,720,000.00</b>		<b>14,568,000</b>	<b>1,615,917,100</b>
<b>Total For HWAY34</b>								<b>157,188,720,000.00</b>		<b>14,568,000</b>	<b>1,615,917,100</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.70970	100.00000	9.68833			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			10.79000	88.67409	10.79000	88.64878		1,079,000,000,000.00		100,000,000	422,207,100
<b>Total HWAY35 SPOT</b>								<b>1,079,000,000,000.00</b>		<b>100,000,000</b>	<b>422,207,100</b>
<b>Total For HWAY35</b>								<b>1,079,000,000,000.00</b>		<b>100,000,000</b>	<b>422,207,100</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.70958	100.00000	9.68821			0.00	0	0
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF08 On 15/07/2019 Spot Bond					0.00000	100.83695			0.00	0	0
<b>Total HWF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF09 On 19/09/2019 Spot Bond					0.00000	101.70670			0.00	0	0
<b>Total HWF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HWF10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500			0.00	0	0
<b>Total HWY023/R197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWY023/R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			2.89000	131.00429	2.90000	130.90800		2,167,500,000,000.00		750,000,000	79,246,064,900
<b>Total I2025 SPOT</b>								<b>2,167,500,000,000.00</b>		<b>750,000,000</b>	<b>79,246,064,900</b>
<b>Total For I2025</b>								<b>2,167,500,000,000.00</b>		<b>750,000,000</b>	<b>79,246,064,900</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
I2029 On 31/03/2029 Spot Bond			3.13000	98.76838	3.13000	98.75404			160,224,700,000,000.00	51,190,000,000	67,606,950,000
<b>Total I2029 SPOT</b>									<b>160,224,700,000,000.00</b>	<b>51,190,000,000</b>	<b>67,606,950,000</b>
<b>Total For I2029</b>									<b>160,224,700,000,000.00</b>	<b>51,190,000,000</b>	<b>67,606,950,000</b>
I2033 On 28/02/2033 Spot Bond			3.07000	101.22437	3.07000	101.20988			38,620,600,000,000.00	12,580,000,000	105,115,301,000
<b>Total I2033 SPOT</b>									<b>38,620,600,000,000.00</b>	<b>12,580,000,000</b>	<b>105,115,301,000</b>
<b>Total For I2033</b>									<b>38,620,600,000,000.00</b>	<b>12,580,000,000</b>	<b>105,115,301,000</b>
I2038 On 31/01/2038 Spot Bond			3.07000	121.72033	3.07000	121.70291			116,669,210,000,000.00	38,003,000,000	174,998,636,000
<b>Total I2038 SPOT</b>									<b>116,669,210,000,000.00</b>	<b>38,003,000,000</b>	<b>174,998,636,000</b>
<b>Total For I2038</b>									<b>116,669,210,000,000.00</b>	<b>38,003,000,000</b>	<b>174,998,636,000</b>
I2046 On 31/03/2046 Spot Bond			3.13000	116.28110	3.13000	116.26422			17,966,200,000,000.00	5,740,000,000	161,165,600,000
<b>Total I2046 SPOT</b>									<b>17,966,200,000,000.00</b>	<b>5,740,000,000</b>	<b>161,165,600,000</b>
<b>Total For I2046</b>									<b>17,966,200,000,000.00</b>	<b>5,740,000,000</b>	<b>161,165,600,000</b>
I2050 On 31/12/2050 Spot Bond			3.14000	120.52979	3.16000	120.00433			199,044,600,000,000.00	63,390,000,000	138,856,022,108
<b>Total I2050 SPOT</b>									<b>199,044,600,000,000.00</b>	<b>63,390,000,000</b>	<b>138,856,022,108</b>
<b>Total For I2050</b>									<b>199,044,600,000,000.00</b>	<b>63,390,000,000</b>	<b>138,856,022,108</b>
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB105U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB105U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB107U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB107U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL100 On 24/05/2020 Spot Bond					0.00000	99.93590			0.00	0	0
<b>Total IBL100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL101 On 24/05/2022 Spot Bond			9.42500	9.42500	9.42500	101.08223			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	100.40773			0.00	0	0
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.82241			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	100.33461			6,624,000,000,000.00	800,000,000	200,000,000
<b>Total IBL106 SPOT</b>									<b>6,624,000,000,000.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
<b>Total For IBL106</b>									<b>6,624,000,000,000.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
IBL108 On 22/11/2019 Spot Bond					0.00000	99.97908			0.00	0	0
<b>Total IBL108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL109 On 07/12/2023 Spot Bond			3.87000	283.28945	3.87000	283.24273			0.00	0	0
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	101.64060			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	99.99998			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	99.99996			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	99.99978			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	99.99988			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	101.38085			0.00	0	0
<b>Total IBL116 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL116</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL117 On 13/07/2019 Spot Bond					0.00000	100.86399			0.00	0	0
<b>Total IBL117 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL117</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL118 On 24/07/2020 Spot Bond					0.00000	100.62655			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	100.11394			0.00	0	0
<b>Total IBL119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36 On 31/01/2022 Spot Bond			3.35000	3.35000	3.35000	150.20376			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	109.97300	10.00000	109.94500			0.00	0	0
<b>Total IBL43/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL45 On 21/12/2018 Spot Bond			8.18000	8.18000	8.18000	101.23218		125,412,488,000.00	15,331,600	7,665,800	
<b>Total IBL45 SPOT</b>								<b>125,412,488,000.00</b>	<b>15,331,600</b>	<b>7,665,800</b>	
<b>Total For IBL45</b>								<b>125,412,488,000.00</b>	<b>15,331,600</b>	<b>7,665,800</b>	
IBL46 On 15/01/2020 Spot Bond			8.42000	8.42000	8.42000	99.20224		78,484,504,000.00	9,321,200	4,660,600	
<b>Total IBL46 SPOT</b>								<b>78,484,504,000.00</b>	<b>9,321,200</b>	<b>4,660,600</b>	
<b>Total For IBL46</b>								<b>78,484,504,000.00</b>	<b>9,321,200</b>	<b>4,660,600</b>	
IBL50 On 02/08/2020 Spot Bond			9.27000	100.18821	9.27000	100.16355		0.00	0	0	
<b>Total IBL50 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL50</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL56 On 31/01/2019 Spot Bond					0.00000	100.51140		0.00	0	0	
<b>Total IBL56 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL56</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL59 On 17/02/2019 Spot Bond			7.92000	100.69399	7.92000	100.67296		0.00	0	0	
<b>Total IBL59 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL59</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			10.11000	100.73538	10.11000	100.70838		0.00	0	0	
<b>Total IBL60 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL60</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL61 On 31/03/2019 Spot Bond					0.00000	101.14568		0.00	0	0	
<b>Total IBL61 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL61</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL64 On 29/07/2019 Spot Bond					0.00000	100.62993		0.00	0	0	
<b>Total IBL64 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL64</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.50474		0.00	0	0	
<b>Total IBL65 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL65</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			4.05000	146.85923	4.05000	146.83441		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL73 On 19/08/2018 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total IBL73 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL73</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond					0.00000	100.93122			0.00	0	0
<b>Total IBL75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL76 On 25/11/2018 Spot Bond					0.00000	100.06685			0.00	0	0
<b>Total IBL76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL77 On 25/11/2020 Spot Bond					0.00000	100.47788			0.00	0	0
<b>Total IBL77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			10.16000	101.97235	10.16000	101.94490			0.00	0	0
<b>Total IBL78 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL78</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL79 On 27/01/2019 Spot Bond			7.75000	101.59180	7.75000	101.57094			0.00	0	0
<b>Total IBL79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL80U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL80U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL81U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL81U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL82 On 29/01/2019 Spot Bond					0.00000	100.66391			0.00	0	0
<b>Total IBL82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL83 On 22/03/2019 Spot Bond					0.00000	101.40371			0.00	0	0
<b>Total IBL83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL84U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL84U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL85 On 20/05/2019 Spot Bond					0.00000	100.41552			0.00	0	0
<b>Total IBL85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL86 On 20/05/2021 Spot Bond					0.00000	101.10289			0.00	0	0
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL87 On 20/05/2019 Spot Bond			8.05000	103.67165	8.05000	103.64942			3,741,640,000.00	464,800	116,200
<b>Total IBL87 SPOT</b>									<b>3,741,640,000.00</b>	<b>464,800</b>	<b>116,200</b>
<b>Total For IBL87</b>									<b>3,741,640,000.00</b>	<b>464,800</b>	<b>116,200</b>
IBL88 On 20/05/2021 Spot Bond			9.46000	104.64321	9.46000	104.61694			0.00	0	0
<b>Total IBL88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88/F On 20/05/2021 Spot Bond			100.00000	22.38037	100.00000	22.33111			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	99.84558			0.00	0	0
<b>Total IBL89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL90U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL90U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL92 On 12/01/2020 Spot Bond					0.00000	100.95222			0.00	0	0
<b>Total IBL92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL93 On 31/08/2018 Spot Bond					0.00000	101.88657			0.00	0	0
<b>Total IBL93 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL93</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL94 On 06/09/2019 Spot Bond					0.00000	101.92121			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	103.12408			0.00	0	0
<b>Total IBL95 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL95</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL96 On 21/09/2019 Spot Bond					0.00000	101.41713			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	101.14543			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL98 On 03/10/2023 Spot Bond					0.00000	101.80258			0.00	0	0
<b>Total IBL98 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL98</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL99 On 21/10/2019 Spot Bond			7.92000	104.18401	7.92000	104.16190			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	9.16690	100.00000	9.14638			0.00	0	0
<b>Total IDC02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCC01 On 06/12/2018 Spot Bond					0.00000	101.64620			0.00	0	0
<b>Total IDCC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.56854			0.00	0	0
<b>Total IDCC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond					0.00000	100.77152			0.00	0	200,000,000
<b>Total IDCG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For IDCG02</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
IDCG03 On 22/10/2020 Spot Bond			8.96000	101.56278	8.96000	101.53846			0.00	0	0
<b>Total IDCG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.45152			0.00	0	0
<b>Total IDCG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			10.10000	99.80074	10.10000	99.77402		8,080,000,000,000.00	800,000,000	1,500,000,000	
<b>Total IDCG06 SPOT</b>								<b>8,080,000,000,000.00</b>	<b>800,000,000</b>	<b>1,500,000,000</b>	
<b>Total For IDCG06</b>								<b>8,080,000,000,000.00</b>	<b>800,000,000</b>	<b>1,500,000,000</b>	
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.18664			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			11.77500	99.91838	11.77500	99.82561			0.00	0	0
<b>Total IDCG08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.80842				0.00	0	0
<b>Total IDCG09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.83555				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			10.93000	101.56959	10.93000	101.54006				0.00	0	0
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.60353				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	100.62174				0.00	0	0
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.37280				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	101.58315				0.00	0	0
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.56813	100.00000	6.55359				0.00	0	0
<b>Total IDCP2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			9.23000	99.31964	9.23000	99.29516				0.00	0	0
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC02 On 14/04/2021 Spot Bond			8.11000	104.62678	8.11000	104.60406				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN276U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN277U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN277U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN281U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN281U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN286U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN286U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN289U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN289U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN302U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN302U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN303U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN303U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN304U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN304U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN306U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN306U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN313U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN313U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN327U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN327U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN329U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN374U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN374U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN378U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN378U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758			0.00	0	0
<b>Total ING196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500			0.00	0	0
<b>Total ING211/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond					0.00000	101.54182			0.00	0	0
<b>Total ING228 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING228</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING232 On 04/10/2018 Spot Bond					0.00000	101.01731				0.00	0	0
<b>Total ING232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING335 On 15/08/2019 Spot Bond					0.00000	102.46926				0.00	0	0
<b>Total ING335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING360 On 22/09/2022 Spot Bond					0.00000	101.57466				0.00	0	0
<b>Total ING360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING362 On 24/02/2021 Spot Bond					0.00000	101.98910				0.00	0	0
<b>Total ING362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING370 On 29/01/2019 Spot Bond					0.00000	100.49225				0.00	6,354,200,000	3,177,100,000
<b>Total ING370 SPOT</b>										<b>0.00</b>	<b>6,354,200,000</b>	<b>3,177,100,000</b>
<b>Total For ING370</b>										<b>0.00</b>	<b>6,354,200,000</b>	<b>3,177,100,000</b>
ING371 On 31/01/2020 Spot Bond					0.00000	100.48287				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>
ING375 On 24/02/2023 Spot Bond					0.00000	100.51696				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>
INLV01 On 12/08/2024 Spot Bond					0.00000	100.28765				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV02 On 20/10/2020 Spot Bond					0.00000	101.79687				0.00	0	0
<b>Total INLV02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV03 On 11/02/2021 Spot Bond					0.00000	100.35406				0.00	0	0
<b>Total INLV03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV04 On 11/02/2021 Spot Bond			11.76000	102.48367	11.76000	102.45185				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	102.50567				0.00	0	0
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500			0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond					0.00000	101.48525			0.00	0	0
<b>Total IPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF13 On 04/12/2020 Spot Bond					0.00000	101.84852			0.00	0	0
<b>Total IPF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF14 On 17/12/2018 Spot Bond					0.00000	101.70976			0.00	0	0
<b>Total IPF14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF15 On 17/12/2020 Spot Bond					0.00000	101.84135			0.00	0	0
<b>Total IPF15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF16 On 17/12/2021 Spot Bond					0.00000	101.55583			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	101.41168			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	101.42798			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	101.44429			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	101.48276			0.00	0	0
<b>Total IPF20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF21 On 17/03/2022 Spot Bond					0.00000	101.53851			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF22 On 14/06/2022 Spot Bond					0.00000	101.63302			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	100.35452			0.00	0	0
<b>Total IPF24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC19 On 26/10/2018 Spot Bond					0.00000	100.52805			0.00	0	100,000,000
<b>Total IPFC19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For IPFC19</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</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	100.16341	2.75000	100.15598			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			6.33000	141.20909	6.33000	141.17655			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	102.36497			0.00	0	60,000,000
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
IV026 On 27/09/2019 Spot Bond					0.00000	100.80002			0.00	0	0
<b>Total IV026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030 On 31/01/2025 Spot Bond			4.90000	4.90000	4.90000	116.27438			0.00	0	0
<b>Total IV030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			4.90000	4.90000	4.90000	116.27438			0.00	0	0
<b>Total IV030A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2020 Spot Bond					0.00000	101.92797			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV033 On 11/02/2021 Spot Bond					0.00000	100.77887			0.00	0	0
<b>Total IV033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV034 On 11/02/2021 Spot Bond			11.66000	102.05907	11.66000	102.02764			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	108.94364			0.00	0	150,000,000
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
IV036 On 22/07/2021 Spot Bond					0.00000	100.89236			0.00	0	0
<b>Total IV036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV038 On 23/09/2021 Spot Bond					0.00000	101.75436			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			5.50000	5.50000	5.50000	140.13420			0.00	0	0
<b>Total IV039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV040 On 29/09/2021 Spot Bond					0.00000	104.91392			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			12.01000	104.61907	12.01000	104.58592			0.00	0	0
<b>Total IV041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV042 On 18/11/2021 Spot Bond					0.00000	100.02893			0.00	0	0
<b>Total IV042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV043 On 21/11/2021 Spot Bond			11.90000	11.90000	11.90000	104.65890			0.00	0	0
<b>Total IV043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV044 On 31/01/2022 Spot Bond					0.00000	100.63790			0.00	0	0
<b>Total IV044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV045 On 31/01/2022 Spot Bond			5.05000	142.20208	5.05000	142.17425			0.00	0	70,000,000
<b>Total IV045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For IV045</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</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
IV046 On 21/06/2022 Spot Bond					0.00000	101.81663				0.00	0	0
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV100U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV115U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV115U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV118U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV118U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV123U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV123U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV125U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV125U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			5.03000	156.77642	5.03000	156.74570				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>
IVA852 On 23/08/2018 Spot Bond			7.25000	7.25000	7.25000	99.86115				0.00	0	0
<b>Total IVA852 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA852</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA853 On 06/09/2018 Spot Bond			7.25000	7.25000	7.25000	99.58461				0.00	0	0
<b>Total IVA853 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA853</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA854 On 13/09/2018 Spot Bond			7.25000	7.25000	7.25000	99.44691				0.00	0	0
<b>Total IVA854 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA854</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA855 On 20/09/2018 Spot Bond			7.35000	7.35000	7.35000	99.30014				0.00	0	0
<b>Total IVA855 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA855</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA856 On 27/09/2018 Spot Bond			7.35000	7.35000	7.35000	99.16134			0.00	0	0
<b>Total IVA856 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA856</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA857 On 04/10/2018 Spot Bond			7.35000	7.35000	7.35000	99.02293			0.00	0	0
<b>Total IVA857 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA857</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA859 On 18/10/2018 Spot Bond			7.45000	7.45000	7.45000	98.73043			0.00	0	0
<b>Total IVA859 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA859</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA861 On 01/11/2018 Spot Bond			7.45000	7.45000	7.45000	98.45267			0.00	0	0
<b>Total IVA861 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA861</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA863 On 15/11/2018 Spot Bond			7.45000	7.45000	7.45000	98.17647			0.00	0	0
<b>Total IVA863 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA863</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500			0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond					0.00000	101.18135			0.00	0	0
<b>Total IVC027 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC027</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond					0.00000	101.18403			0.00	0	0
<b>Total IVC033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond					0.00000	101.21117			0.00	0	0
<b>Total IVC034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond					0.00000	99.22857			0.00	0	0
<b>Total IVC035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			8.52000	101.57196	8.52000	101.54893			0.00	0	0
<b>Total IVC036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC037 On 16/07/2019 Spot Bond			100.00000	53.81954	100.00000	53.70107			0.00	0	0
<b>Total IVC037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVC038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			9.53000	100.27271	9.53000	100.24734			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	99.99992			0.00	0	0
<b>Total IVC049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC055 On 26/03/2020 Spot Bond					0.00000	101.60625			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	100.35548			0.00	0	0
<b>Total IVC063 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC065 On 10/09/2018 Spot Bond					0.00000	101.74433			0.00	0	0
<b>Total IVC065 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC065</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC070 On 20/01/2019 Spot Bond					0.00000	101.06329			0.00	0	0
<b>Total IVC070 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC070</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC075 On 21/04/2019 Spot Bond					0.00000	100.73240			0.00	0	0
<b>Total IVC075 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC075</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC081 On 14/07/2019 Spot Bond					0.00000	100.89879			0.00	0	0
<b>Total IVC081 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC081</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC092 On 24/11/2019 Spot Bond					0.00000	99.92933			0.00	0	0
<b>Total IVC092 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC092</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC093 On 24/11/2018 Spot Bond					0.00000	99.93252			0.00	0	0
<b>Total IVC093 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC093</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC094 On 06/12/2021 Spot Bond			10.38000	103.38460	10.38000	103.35602			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC097 On 29/06/2021 Spot Bond					0.00000	101.35441			0.00	0	22,500,000
<b>Total IVC097 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>22,500,000</b>
<b>Total For IVC097</b>									<b>0.00</b>	<b>0</b>	<b>22,500,000</b>
IVC102 On 31/01/2020 Spot Bond					0.00000	100.56499			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	101.37597			0.00	0	0
<b>Total IVC103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC105 On 08/03/2020 Spot Bond					0.00000	101.83154			0.00	0	0
<b>Total IVC105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC106 On 13/03/2020 Spot Bond					0.00000	101.69488			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	101.36160			0.00	0	0
<b>Total IVC107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC108 On 29/07/2019 Spot Bond					0.00000	100.57599			0.00	0	0
<b>Total IVC108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC109 On 19/05/2021 Spot Bond					0.00000	100.02425			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			10.03000	101.88222	10.03000	101.85513			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	100.02154			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>
IVC113 On 26/08/2018 Spot Bond					0.00000	99.86426			0.00	0	0
<b>Total IVC113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC114 On 14/09/2021 Spot Bond					0.00000	101.71627			0.00	0	0
<b>Total IVC114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC116 On 16/08/2020 Spot Bond					0.00000	100.03315			0.00	0	0
<b>Total IVC116 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC116</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC119 On 21/02/2019 Spot Bond					0.00000	99.99986			0.00	0	0
<b>Total IVC119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC121 On 22/09/2018 Spot Bond					0.00000	101.42780			0.00	0	0
<b>Total IVC121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC122 On 20/01/2020 Spot Bond					0.00000	101.03094			0.00	0	0
<b>Total IVC122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC124 On 17/09/2018 Spot Bond					0.00000	101.57332			0.00	0	0
<b>Total IVC124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC126 On 30/04/2019 Spot Bond					0.00000	100.54236			0.00	0	0
<b>Total IVC126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC127 On 27/12/2018 Spot Bond					0.00000	101.24899			0.00	0	0
<b>Total IVC127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC128 On 23/03/2019 Spot Bond					0.00000	101.28231			0.00	0	0
<b>Total IVC128 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC128</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC129 On 26/03/2019 Spot Bond					0.00000	101.24112			0.00	0	0
<b>Total IVC129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC130 On 23/04/2019 Spot Bond					0.00000	100.69476			0.00	0	0
<b>Total IVC130 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC130</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC131 On 08/05/2019 Spot Bond					0.00000	100.74227			0.00	0	0
<b>Total IVC131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC132 On 31/05/2019 Spot Bond					0.00000	101.87430			0.00	0	0
<b>Total IVC132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	101.64624				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	100.59240				0.00	0	0
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC135 On 31/07/2020 Spot Bond					0.00000	100.50297				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>
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>
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC85U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC85U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC91U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC91U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC95U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC95U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC96U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC96U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC99U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC99U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF47U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF47U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF51U On 04/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVF51U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF51U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2019 Spot Bond					0.00000	100.58754			0.00	0	0
<b>Total JAS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond					0.00000	101.70243			0.00	0	0
<b>Total KAP002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond					0.00000	101.87239			0.00	0	0
<b>Total KAP003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP006 On 29/06/2021 Spot Bond					0.00000	101.34723			0.00	0	0
<b>Total KAP006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP007 On 26/10/2021 Spot Bond			9.58000	105.00992	9.58000	104.98306			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	100.37414			0.00	0	0
<b>Total KAP008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP009 On 24/05/2020 Spot Bond					0.00000	99.93142			0.00	0	0
<b>Total KAP009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP010 On 15/09/2020 Spot Bond					0.00000	102.16979			0.00	0	0
<b>Total KAP010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP012 On 01/12/2022 Spot Bond					0.00000	101.98540			0.00	0	0
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP04I On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total KAP04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP11 On 24/10/2022 Spot Bond					0.00000	101.03193			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	101.93116			0.00	0	0
<b>Total KSB009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KST01 On 12/07/2020 Spot Bond					0.00000	101.00955			0.00	0	0
<b>Total KST01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KST01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			10.32000	122.73442	10.32000	122.70086			813,216,000.00	78,800	19,700
<b>Total KW01 SPOT</b>									<b>813,216,000.00</b>	<b>78,800</b>	<b>19,700</b>
<b>Total For KW01</b>									<b>813,216,000.00</b>	<b>78,800</b>	<b>19,700</b>
LBK05 On 28/02/2019 Spot Bond					0.00000	99.66027			0.00	0	0
<b>Total LBK05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond					0.00000	100.59229			0.00	0	0
<b>Total LBK08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LBK08/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11 On 28/11/2019 Spot Bond			9.85000	101.95171	9.85000	101.92507			0.00	0	0
<b>Total LBK11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	102.22004	9.62000	102.19394			0.00	0	0
<b>Total LBK11/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK12U On 25/02/2020 Spot Bond			9.71000	99.92145	9.71000	99.89529			0.00	0	0
<b>Total LBK12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK15 On 12/10/2021 Spot Bond					0.00000	104.88937			0.00	0	0
<b>Total LBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK16 On 30/11/2019 Spot Bond					0.00000	99.79171				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	102.49130				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	105.01338				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			10.21000	102.02868	10.21000	102.00093				0.00	0	2,563,324,400
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,563,324,400</b>
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	<b>2,563,324,400</b>
LBK21 On 04/09/2018 Spot Bond					0.00000	101.72952				0.00	0	0
<b>Total LBK21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK22 On 04/09/2020 Spot Bond					0.00000	102.00150				0.00	0	0
<b>Total LBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK23 On 05/09/2022 Spot Bond					0.00000	101.94066				0.00	0	0
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK24 On 10/10/2024 Spot Bond			10.36000	103.42977	10.36000	103.40123				0.00	0	4,087,528,700
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,087,528,700</b>
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	<b>4,087,528,700</b>
LBK25 On 25/03/2019 Spot Bond					0.00000	101.26680				0.00	0	0
<b>Total LBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	101.53357				0.00	0	0
<b>Total LBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK27 On 23/03/2023 Spot Bond					0.00000	101.42960				0.00	0	0
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK28 On 15/05/2028 Spot Bond			11.18000	99.21407	11.18000	99.18474				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK29 On 07/06/2023 Spot Bond			10.16000	100.33219	10.16000	100.30503			0.00	0	0
<b>Total LBK29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			9.00000	100.48810	9.00000	100.46407		207,781,200,000.00		23,086,800	585,771,700
<b>Total LGL04 SPOT</b>								<b>207,781,200,000.00</b>		<b>23,086,800</b>	<b>585,771,700</b>
<b>Total For LGL04</b>								<b>207,781,200,000.00</b>		<b>23,086,800</b>	<b>585,771,700</b>
LGL05 On 12/12/2021 Spot Bond					0.00000	102.93817			0.00	0	60,000,000
<b>Total LGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For LGL05</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
LGL06 On 04/10/2022 Spot Bond			10.26000	103.68115	10.26000	103.65280			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	102.03290			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	102.03444			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	102.54418			0.00	0	90,000,000
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
LHC04L On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LHC04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHC05L On 27/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LHC05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHC06L On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LHC06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL17 On 14/11/2018 Spot Bond					0.00000	100.80966			0.00	0	0
<b>Total LHL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL18 On 14/11/2018 Spot Bond			9.75000	104.31925	9.75000	104.29200			0.00	0	0
<b>Total LHL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL19 On 14/11/2019 Spot Bond			13.85000	104.31921	13.85000	104.28125			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	100.28131			0.00	0	0
<b>Total LHL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL27 On 13/02/2021 Spot Bond					0.00000	100.24887			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	100.27860			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	101.86645			0.00	0	0
<b>Total LOM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.02361			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	100.72528			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	100.02662			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>
MAQ0A On 31/08/2018 Spot Bond					0.00000	103.32464			0.00	0	0
<b>Total MAQ0A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2018 Spot Bond					0.00000	103.47635			0.00	0	0
<b>Total MAQ0A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0J On 28/02/2020 Spot Bond					0.00000	99.79608			0.00	0	0
<b>Total MAQ0J1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0J1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0J On 28/12/2020 Spot Bond					0.00000	99.80336			0.00	0	0
<b>Total MAQ0J2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0J2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ11 On 09/11/2018 Spot Bond					0.00000	100.23652				0.00	0	0
<b>Total MAQ111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 10/12/2018 Spot Bond					0.00000	101.53135				0.00	0	0
<b>Total MAQ114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 31/01/2019 Spot Bond					0.00000	100.45487				0.00	0	0
<b>Total MAQ117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 16/10/2018 Spot Bond					0.00000	98.89166				0.00	0	0
<b>Total MAQ123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 24/08/2018 Spot Bond					0.00000	99.94158				0.00	0	0
<b>Total MAQ124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 08/11/2018 Spot Bond					0.00000	98.43457				0.00	0	0
<b>Total MAQ125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 17/08/2018 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total MBF046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/06/2019 Spot Bond					0.00000	102.05400				0.00	0	0
<b>Total MBF047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 14/03/2019 Spot Bond					0.00000	102.02721				0.00	0	0
<b>Total MBF049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 17/05/2019 Spot Bond					0.00000	100.63884				0.00	0	0
<b>Total MBF051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBF051/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 28/09/2019 Spot Bond					0.00000	101.69506				0.00	431,800,000	215,900,000
<b>Total MBF053 SPOT</b>										<b>0.00</b>	<b>431,800,000</b>	<b>215,900,000</b>
<b>Total For MBF053</b>										<b>0.00</b>	<b>431,800,000</b>	<b>215,900,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF05: On 27/03/2020 Spot Bond					0.00000	101.67074				0.00	0	0
<b>Total MBF055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 28/08/2018 Spot Bond					0.00000	99.86135				0.00	0	0
<b>Total MBF056 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF056</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 28/08/2020 Spot Bond					0.00000	100.25937				0.00	0	300,000,000
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
MBF05: On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBF058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 21/05/2021 Spot Bond					0.00000	99.99997				0.00	0	0
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06: On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		770,000,000,000,000.00		17,700,000,000	25,000,000,000	
<b>Total MBF060 SPOT</b>								<b>770,000,000,000,000.00</b>		<b>17,700,000,000</b>	<b>25,000,000,000</b>	
<b>Total For MBF060</b>								<b>770,000,000,000,000.00</b>		<b>17,700,000,000</b>	<b>25,000,000,000</b>	
MBF06: On 17/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		790,000,000,000,000.00		107,900,000,000	225,000,000,000	
<b>Total MBF061 SPOT</b>								<b>790,000,000,000,000.00</b>		<b>107,900,000,000</b>	<b>225,000,000,000</b>	
<b>Total For MBF061</b>								<b>790,000,000,000,000.00</b>		<b>107,900,000,000</b>	<b>225,000,000,000</b>	
MBP03: On 12/09/2019 Spot Bond					0.00000	101.61457				0.00	0	0
<b>Total MBP035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03: On 11/04/2020 Spot Bond					0.00000	100.92617				0.00	0	0
<b>Total MBP036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03: On 26/05/2020 Spot Bond					0.00000	99.87476				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	100.43186				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	99.95858				0.00	0	0
<b>Total MBP039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04 On 23/02/2023 Spot Bond					0.00000	99.95775			0.00	0	0
<b>Total MBP040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 13/04/2021 Spot Bond					0.00000	100.87247			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	100.58110			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	100.56072			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>
MBSA0 On 16/04/2019 Spot Bond			8.15000	103.69044	8.15000	103.66781			0.00	0	0
<b>Total MBSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.00000	103.78448	8.00000	103.76224			0.00	0	0
<b>Total MBSA01/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA01/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			8.08000	103.63077	8.08000	103.60834			0.00	0	0
<b>Total MBSA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			8.91000	103.11533	8.91000	103.09077			0.00	0	0
<b>Total MBSA02/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond					0.00000	101.06069			0.00	0	0
<b>Total MEFSA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond					0.00000	101.10289			0.00	0	0
<b>Total MEFSA6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2019 Spot Bond			8.17000	101.57780	8.17000	101.55574			0.00	0	0
<b>Total MEFSB4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2022 Spot Bond			9.78500	101.91556	9.78500	101.88911			0.00	0	0
<b>Total MEFSB5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond					0.00000	101.39787			0.00	0	0
<b>Total MFS1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			9.65000	9.65000	9.65000	102.32944			0.00	0	0
<b>Total MFS1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF10 On 15/12/2024 Spot Bond					0.00000	100.80406			0.00	0	0
<b>Total MMF101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF20 On 15/12/2024 Spot Bond					0.00000	102.37042			0.00	0	0
<b>Total MMF201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF30 On 15/12/2024 Spot Bond					0.00000	103.01417			0.00	0	0
<b>Total MMF301 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF301</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF40 On 15/12/2024 Spot Bond					0.00000	102.28109			0.00	0	0
<b>Total MMF401 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF401</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2019 Spot Bond					0.00000	101.45713			0.00	0	0
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2021 Spot Bond			9.61000	9.61000	9.61000	105.29515		129,458,232,000.00	13,471,200	406,735,600	
<b>Total MMIG02 SPOT</b>								<b>129,458,232,000.00</b>	<b>13,471,200</b>	<b>406,735,600</b>	
<b>Total For MMIG02</b>								<b>129,458,232,000.00</b>	<b>13,471,200</b>	<b>406,735,600</b>	
MMIG0 On 01/06/2020 Spot Bond					0.00000	102.13281		0.00	0	0	
<b>Total MMIG03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MMIG03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			11.78000	11.78000	11.78000	98.02796		0.00	0	0	
<b>Total MMIG04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MMIG04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			10.41000	10.41000	10.41000	101.69433		237,348,000,000.00	22,800,000	1,061,400,000	
<b>Total MMIG05 SPOT</b>								<b>237,348,000,000.00</b>	<b>22,800,000</b>	<b>1,061,400,000</b>	
<b>Total For MMIG05</b>								<b>237,348,000,000.00</b>	<b>22,800,000</b>	<b>1,061,400,000</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.63762		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN06 On 13/07/2020 Spot Bond					0.00000	101.93107			0.00	0	1,400,000,000
<b>Total MTN06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,400,000,000</b>
<b>Total For MTN06</b>									<b>0.00</b>	<b>0</b>	<b>1,400,000,000</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	101.44834			0.00	0	0
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 11/10/2020 Spot Bond					0.00000	101.47072			0.00	0	0
<b>Total MTN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MTN08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.51886			0.00	0	0
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MTN09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	102.41210			0.00	0	0
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN11 On 04/06/2021 Spot Bond					0.00000	102.02203			0.00	0	0
<b>Total MTN11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	102.10350			0.00	0	0
<b>Total MTN12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	101.91457			0.00	0	40,000,000
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For MTN13</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MWA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MWA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.30758				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	99.97683				0.00	0	0
<b>Total MWAR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5D23 On 20/09/2019 Spot Bond					0.00000	101.62380				0.00	0	0
<b>Total N5D23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5D23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5E23 On 20/06/2023 Spot Bond					0.00000	109.50748				0.00	0	0
<b>Total N5E23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5E23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total N5F23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5F23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5G23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total N5G23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5G23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6A19 On 20/12/2018 Spot Bond					0.00000	101.33374				0.00	0	0
<b>Total N6A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6B26 On 20/03/2020 Spot Bond					0.00000	101.69989				0.00	0	0
<b>Total N6B26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6B26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6C26 On 21/09/2020 Spot Bond					0.00000	101.43818				0.00	0	0
<b>Total N6C26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6C26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6D26 On 21/12/2020 Spot Bond					0.00000	101.45506				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6E26 On 22/03/2021 Spot Bond					0.00000	101.54093			0.00	0	0
<b>Total N6E26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6E26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N6F26 On 22/03/2021 Spot Bond					0.00000	101.82710			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	102.19683			0.00	0	0
<b>Total N6G26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6G26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			10.06000	96.01373	10.06000	95.98813		2,414,400,000,000.00		240,000,000	120,000,000
<b>Total NAM01 SPOT</b>								<b>2,414,400,000,000.00</b>		<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For NAM01</b>								<b>2,414,400,000,000.00</b>		<b>240,000,000</b>	<b>120,000,000</b>
NAM02 On 29/06/2020 Spot Bond			9.36000	101.78426	9.36000	101.75883		748,800,000,000.00		80,000,000	40,000,000
<b>Total NAM02 SPOT</b>								<b>748,800,000,000.00</b>		<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For NAM02</b>								<b>748,800,000,000.00</b>		<b>80,000,000</b>	<b>40,000,000</b>
NAM03 On 01/08/2023 Spot Bond			10.01000	100.75301	10.01000	100.72628		0.00		0	0
<b>Total NAM03 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NAM03</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			10.78000	99.16908	10.78000	99.14079		0.00		0	0
<b>Total NAM04 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NAM04</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK11/ On 28/11/2020 Spot Bond			8.70000	102.50478	8.70000	102.48106		3,234,600,840,000.00		371,793,200	370,448,300
<b>Total NBK11A SPOT</b>								<b>3,234,600,840,000.00</b>		<b>371,793,200</b>	<b>370,448,300</b>
<b>Total For NBK11A</b>								<b>3,234,600,840,000.00</b>		<b>371,793,200</b>	<b>370,448,300</b>
NBK12/ On 19/03/2021 Spot Bond			8.75500	105.37729	8.75500	105.35276		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	103.96237	9.38000	103.93647		0.00		0	0
<b>Total NBK12A/R208 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK12A/R208</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK13/ On 19/03/2024 Spot Bond			9.81000	103.77215	9.81000	103.74515		0.00		0	0
<b>Total NBK13A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK14/ On 25/06/2021 Spot Bond			9.08000	101.96569	9.08000	101.94096		0.00		0	71,348,500
<b>Total NBK14A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>71,348,500</b>
<b>Total For NBK14A</b>								<b>0.00</b>		<b>0</b>	<b>71,348,500</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
NBK15/ On 11/02/2022 Spot Bond			9.71000	97.60045	9.71000	97.57531			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			9.91500	98.02073	9.91500	97.99496		85,364,184,000.00		8,609,600	242,152,400
<b>Total NBK16A SPOT</b>								<b>85,364,184,000.00</b>		<b>8,609,600</b>	<b>242,152,400</b>
<b>Total For NBK16A</b>								<b>85,364,184,000.00</b>		<b>8,609,600</b>	<b>242,152,400</b>
NBK17/ On 22/04/2026 Spot Bond			10.09000	102.55422	10.09000	102.52664		0.00		0	1,260,000,000
<b>Total NBK17A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>1,260,000,000</b>
<b>Total For NBK17A</b>								<b>0.00</b>		<b>0</b>	<b>1,260,000,000</b>
NBK18/ On 01/06/2020 Spot Bond			8.69500	102.96189	8.69500	102.93794		0.00		0	0
<b>Total NBK18A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK19/ On 01/06/2022 Spot Bond			9.86000	101.45125	9.86000	101.42458		0.00		0	0
<b>Total NBK19A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK20/ On 01/06/2026 Spot Bond			10.12000	103.56042	10.12000	103.53250		354,414,544,000.00		35,021,200	48,755,300
<b>Total NBK20A SPOT</b>								<b>354,414,544,000.00</b>		<b>35,021,200</b>	<b>48,755,300</b>
<b>Total For NBK20A</b>								<b>354,414,544,000.00</b>		<b>35,021,200</b>	<b>48,755,300</b>
NBK20I On 25/06/2021 Spot Bond					0.00000	101.54750		0.00		0	0
<b>Total NBK20B SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK21/ On 21/07/2027 Spot Bond			10.54000	101.41692	10.54000	101.38861		0.00		0	100,000,000
<b>Total NBK21A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>100,000,000</b>
<b>Total For NBK21A</b>								<b>0.00</b>		<b>0</b>	<b>100,000,000</b>
NBK22/ On 19/11/2022 Spot Bond			10.15000	102.29817	10.15000	102.27065		0.00		0	0
<b>Total NBK22A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK22A</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK23/ On 19/11/2025 Spot Bond			10.05000	105.93799	10.05000	105.90976		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	100.25446		0.00		0	0
<b>Total NBK23B SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NBK24/ On 19/11/2027 Spot Bond			10.13000	107.54753	10.13000	107.51865		0.00		0	1,027,436,900
<b>Total NBK24A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>1,027,436,900</b>
<b>Total For NBK24A</b>								<b>0.00</b>		<b>0</b>	<b>1,027,436,900</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
NBK24I On 11/02/2022 Spot Bond					0.00000	100.18789			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>
NBK25I On 17/02/2023 Spot Bond			9.71000	9.71000	9.71000	103.50474			0.00	0	0
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond					0.00000	101.56177			0.00	0	0
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26I On 10/05/2023 Spot Bond			100.00000	15.37867	100.00000	15.34482			0.00	0	0
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26I On 22/04/2026 Spot Bond					0.00000	102.87358			0.00	0	60,000,000
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
NBK27I On 10/05/2026 Spot Bond			10.33000	107.40592	10.33000	107.37653			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			10.06000	100.34106	10.06000	100.31431			0.00	0	0
<b>Total NBK28A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28I On 19/11/2020 Spot Bond					0.00000	100.93393			0.00	0	6,100,000,000
<b>Total NBK28B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,100,000,000</b>
<b>Total For NBK28B</b>									<b>0.00</b>	<b>0</b>	<b>6,100,000,000</b>
NBK29I On 31/07/2026 Spot Bond			10.28000	101.78855	10.28000	101.76083		333,623,008,000.00		32,453,600	8,113,400
<b>Total NBK29A SPOT</b>								<b>333,623,008,000.00</b>		<b>32,453,600</b>	<b>8,113,400</b>
<b>Total For NBK29A</b>								<b>333,623,008,000.00</b>		<b>32,453,600</b>	<b>8,113,400</b>
NBK29I On 18/02/2019 Spot Bond					0.00000	100.40699			0.00	0	0
<b>Total NBK29B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK29B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30I On 20/02/2024 Spot Bond			9.82500	99.11287	9.82500	99.08704			0.00	0	0
<b>Total NBK30A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30I On 18/02/2021 Spot Bond					0.00000	101.35760			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK31I On 17/02/2023 Spot Bond					0.00000	100.09657			0.00	0	0
<b>Total NBK31B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK32I On 26/02/2019 Spot Bond					0.00000	99.87066			0.00	0	0
<b>Total NBK32B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK32B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK33I On 10/05/2019 Spot Bond					0.00000	100.66263			0.00	0	240,000,000
<b>Total NBK33B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
<b>Total For NBK33B</b>									<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
NBK34I On 10/05/2021 Spot Bond					0.00000	102.00149			0.00	1,600,000,000	400,000,000
<b>Total NBK34B SPOT</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>400,000,000</b>
<b>Total For NBK34B</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>400,000,000</b>
NBK35I On 10/05/2023 Spot Bond					0.00000	102.31457			0.00	0	0
<b>Total NBK35B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK35B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	103.18436			0.00	0	150,000,000
<b>Total NBK36B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For NBK36B</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
NBK37I On 02/08/2019 Spot Bond					0.00000	100.61662			0.00	0	0
<b>Total NBK37B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK37B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK38I On 02/08/2021 Spot Bond					0.00000	102.13207			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			7.73000	108.74906	7.73000	108.72665			1,666,588,000.00	215,600	53,900
<b>Total NBK3A SPOT</b>									<b>1,666,588,000.00</b>	<b>215,600</b>	<b>53,900</b>
<b>Total For NBK3A</b>									<b>1,666,588,000.00</b>	<b>215,600</b>	<b>53,900</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	54.27129	100.00000	54.15182			0.00	0	0
<b>Total NBK3A/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK3A/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK4 On 28/10/2024 Spot Bond			11.55500	11.55500	11.55500	50.84152			32,585,100,000,000.00	2,820,000,000	1,410,000,000
<b>Total NBK4 SPOT</b>									<b>32,585,100,000,000.00</b>	<b>2,820,000,000</b>	<b>1,410,000,000</b>
<b>Total For NBK4</b>									<b>32,585,100,000,000.00</b>	<b>2,820,000,000</b>	<b>1,410,000,000</b>
NBK40I On 31/07/2026 Spot Bond					0.00000	100.52828			0.00	4,230,000,000	0
<b>Total NBK40B SPOT</b>									<b>0.00</b>	<b>4,230,000,000</b>	<b>0</b>
<b>Total For NBK40B</b>									<b>0.00</b>	<b>4,230,000,000</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK41I On 20/02/2020 Spot Bond					0.00000	100.28624				0.00	0	0
<b>Total NBK41B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK41B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK42I On 21/02/2022 Spot Bond					0.00000	100.59635				0.00	0	0
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	100.42568				0.00	0	70,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	100.13450				0.00	0	0
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK44B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	100.68780				0.00	0	0
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	100.14172				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	100.14561				0.00	0	0
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond					0.00000	100.82903				0.00	0	0
<b>Total NBK7B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.52427				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond			10.72500	104.20366	10.72500	104.17408				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.51584				0.00	0	0
<b>Total NCLN84 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 NCLN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.76000	103.28907	10.76000	103.25966			13,510,256,000.00	1,255,600	313,900
<b>Total NCLN85 SPOT</b>									<b>13,510,256,000.00</b>	<b>1,255,600</b>	<b>313,900</b>
<b>Total For NCLN85</b>									<b>13,510,256,000.00</b>	<b>1,255,600</b>	<b>313,900</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.52427			0.00	0	0
<b>Total NCLN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.53764			0.00	0	0
<b>Total NCLN90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.55449			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	101.46278			0.00	0	0
<b>Total NCLN94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 08/10/2018 Spot Bond					0.00000	101.01867			0.00	0	0
<b>Total NCLN95 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN95</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NED06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2018 Spot Bond					0.00000	102.42039				0.00	0	0
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2019 Spot Bond			8.45000	8.45000	8.45000	105.07691				0.00	0	0
<b>Total NED15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2019 Spot Bond					0.00000	101.79809				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2019 Spot Bond					0.00000	100.96450				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2020 Spot Bond					0.00000	100.96350				0.00	0	0
<b>Total NED18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2020 Spot Bond					0.00000	104.06602				0.00	0	60,000,000
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
NED20 On 01/07/2020 Spot Bond			10.35000	103.11981	10.35000	103.09154				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	104.71451				0.00	0	70,000,000
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.50929				0.00	0	10,000,000
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NET51 On 16/11/2018 Spot Bond					0.00000	100.01433				0.00	0	0
<b>Total NET51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	107.10429				0.00	60,000,000	30,000,000
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	107.20416				0.00	2,240,000,000	2,120,000,000
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>2,240,000,000</b>	<b>2,120,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NGL02</b>									0.00	2,240,000,000	2,120,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	99.83384			0.00	0	0
<b>Total NGL03 SPOT</b>									0.00	0	0
<b>Total For NGL03</b>									0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	103.14653			0.00	0	0
<b>Total NGL04 SPOT</b>									0.00	0	0
<b>Total For NGL04</b>									0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	100.70681			0.00	0	0
<b>Total NGL05 SPOT</b>									0.00	0	0
<b>Total For NGL05</b>									0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	101.73187			0.00	0	0
<b>Total NGLT1A SPOT</b>									0.00	0	0
<b>Total For NGLT1A</b>									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500			0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>									0.00	0	0
<b>Total For NHM001/JIBAR</b>									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	103.68732	13.50000	103.65053			0.00	0	0
<b>Total NHM002 SPOT</b>									0.00	0	0
<b>Total For NHM002</b>									0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	102.08657			0.00	0	0
<b>Total NHM003 SPOT</b>									0.00	0	0
<b>Total For NHM003</b>									0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	103.70685			0.00	0	0
<b>Total NHM004 SPOT</b>									0.00	0	0
<b>Total For NHM004</b>									0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	102.86301			0.00	0	0
<b>Total NHM005 SPOT</b>									0.00	0	0
<b>Total For NHM005</b>									0.00	0	0
NI25 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		260,000,000,000,000.00	2,600,000,000	2,600,000,000	
<b>Total NI25 SPOT</b>								0,000,000,000,000.00	2,600,000,000	2,600,000,000	
<b>Total For NI25</b>								0,000,000,000,000.00	2,600,000,000	2,600,000,000	
NI29 On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	195,000,000,000	195,000,000,000	
<b>Total NI29 SPOT</b>								0,000,000,000,000.00	195,000,000,000	195,000,000,000	
<b>Total For NI29</b>								0,000,000,000,000.00	195,000,000,000	195,000,000,000	
NI38 On 31/01/2038 Spot Bond			4.39000	4.39000	4.39000	99.82323		0.00	0	0	
<b>Total NI38 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 NI38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			3.76000	3.76000	3.76000	124.37568			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			4.15000	4.15000	4.15000	121.53475			0.00	0	0
<b>Total NILB13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB14 On 31/03/2028 Spot Bond			4.28000	4.28000	4.28000	166.63417			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			4.59000	162.49168	4.59000	162.46174			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			4.54000	76.24505	4.54000	97.64925			0.00	0	0
<b>Total NILB17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			8.70000	101.85129	8.70000	101.82772		8,230,200,000.00	946,000	236,500	
<b>Total NMP20N SPOT</b>								<b>8,230,200,000.00</b>	<b>946,000</b>	<b>236,500</b>	
<b>Total For NMP20N</b>								<b>8,230,200,000.00</b>	<b>946,000</b>	<b>236,500</b>	
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total NN01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NN01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	92.26030		0.00	0	0	
<b>Total NN02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NN02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NQ1A1 On 22/05/2020 Spot Bond			9.33000	9.33000	9.33000	101.73975		0.00	0	0	
<b>Total NQ1A10 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NQ1A10</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NQ1A2 On 22/05/2019 Spot Bond					0.00000	99.97650		0.00	0	0	
<b>Total NQ1A21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NQ1A21</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NQ1A2 On 22/05/2020 Spot Bond					0.00000	99.97814		0.00	0	0	
<b>Total NQ1A24 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 NQ1A24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.97739			0.00	0	0
<b>Total NQ1A25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.97743			0.00	0	0
<b>Total NQ1A27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			9.53000	9.53000	9.53000	101.73585			0.00	0	0
<b>Total NQ1B10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.97755			0.00	0	0
<b>Total NQ1B17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.97634			0.00	0	0
<b>Total NQ1B20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			9.73000	9.73000	9.73000	101.73196			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	99.97638			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	99.97366			0.00	0	0
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2019 Spot Bond					0.00000	99.97300			0.00	0	0
<b>Total NQF1D8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01 On 30/11/2018 Spot Bond			7.93000	103.86836	7.93000	103.84627		9,385,948,000.00	1,183,600	295,900	
<b>Total NRA018 SPOT</b>								<b>9,385,948,000.00</b>	<b>1,183,600</b>	<b>295,900</b>	
<b>Total For NRA018</b>								<b>9,385,948,000.00</b>	<b>1,183,600</b>	<b>295,900</b>	
NRA02 On 31/10/2022 Spot Bond			9.66000	112.51537	9.66000	112.48653		691,416,432,000.00	71,575,200	17,893,800	
<b>Total NRA022 SPOT</b>								<b>691,416,432,000.00</b>	<b>71,575,200</b>	<b>17,893,800</b>	
<b>Total For NRA022</b>								<b>691,416,432,000.00</b>	<b>71,575,200</b>	<b>17,893,800</b>	
NRA02 On 31/05/2023 Spot Bond			4.00000	178.69004	4.00000	178.65994		0.00	0	19,622,300	
<b>Total NRA023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>19,622,300</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 NRA023</b>									<b>0.00</b>	<b>0</b>	<b>19,622,300</b>
NRA02: On 30/11/2028 Spot Bond			11.43000	107.61991	11.43000	107.58723			132,162,804,000.00	11,562,800	6,310,085,800
<b>Total NRA028 SPOT</b>									<b>132,162,804,000.00</b>	<b>11,562,800</b>	<b>6,310,085,800</b>
<b>Total For NRA028</b>									<b>132,162,804,000.00</b>	<b>11,562,800</b>	<b>6,310,085,800</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	14.74436	100.00000	14.71172			0.00	0	0
<b>Total NRA028/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA028/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NSN96U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN96U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NSN97U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN97U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NSN98U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN98U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NSN99U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN99U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18: On 27/02/2019 Spot Bond					0.00000	100.05136			0.00	0	0
<b>Total NTC18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC19: On 27/07/2020 Spot Bond					0.00000	101.53166			0.00	0	40,000,000
<b>Total NTC19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NTC19</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NTC20: On 27/07/2020 Spot Bond					0.00000	101.29531			0.00	0	500,000,000
<b>Total NTC20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NTC20</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NTC21: On 24/03/2022 Spot Bond					0.00000	101.98139			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	100.14009			0.00	0	0
<b>Total NTC22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC23: On 15/02/2023 Spot Bond					0.00000	100.14329			0.00	0	0
<b>Total NTC23 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 NTC23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC24 On 29/03/2021 Spot Bond					0.00000	101.24664			0.00	0	0
<b>Total NTC24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	99.97665			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	101.04941			0.00	0	0
<b>Total OML02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML03 On 27/11/2019 Spot Bond			9.85000	101.46922	9.85000	101.44271			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	102.47415			0.00	0	0
<b>Total OML04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML05 On 19/03/2020 Spot Bond			9.96000	9.96000	9.96000	103.80937		15,045,576,000.00	1,510,600	1,500,755,300	
<b>Total OML05 SPOT</b>								<b>15,045,576,000.00</b>	<b>1,510,600</b>	<b>1,500,755,300</b>	
<b>Total For OML05</b>								<b>15,045,576,000.00</b>	<b>1,510,600</b>	<b>1,500,755,300</b>	
OML06 On 19/03/2022 Spot Bond			10.66000	103.36791	10.66000	103.33875		108,075,344,000.00	10,138,400	1,505,069,200	
<b>Total OML06 SPOT</b>								<b>108,075,344,000.00</b>	<b>10,138,400</b>	<b>1,505,069,200</b>	
<b>Total For OML06</b>								<b>108,075,344,000.00</b>	<b>10,138,400</b>	<b>1,505,069,200</b>	
OML07 On 19/03/2025 Spot Bond			11.43000	102.46925	11.43000	102.43830		0.00	0	1,050,000,000	
<b>Total OML07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>	
<b>Total For OML07</b>								<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>	
OML08 On 14/09/2020 Spot Bond					0.00000	102.68683		0.00	0	40,000,000	
<b>Total OML08 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>40,000,000</b>	
<b>Total For OML08</b>								<b>0.00</b>	<b>0</b>	<b>40,000,000</b>	
OML09 On 14/09/2022 Spot Bond			10.76000	105.20418	10.76000	105.17421		243,731,216,000.00	22,651,600	1,005,662,900	
<b>Total OML09 SPOT</b>								<b>243,731,216,000.00</b>	<b>22,651,600</b>	<b>1,005,662,900</b>	
<b>Total For OML09</b>								<b>243,731,216,000.00</b>	<b>22,651,600</b>	<b>1,005,662,900</b>	
OML10 On 14/09/2025 Spot Bond			11.38000	104.80536	11.38000	104.77383		150,889,696,000.00	13,259,200	933,314,800	
<b>Total OML10 SPOT</b>								<b>150,889,696,000.00</b>	<b>13,259,200</b>	<b>933,314,800</b>	
<b>Total For OML10</b>								<b>150,889,696,000.00</b>	<b>13,259,200</b>	<b>933,314,800</b>	
PBAJ1U 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PBAJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBBJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBBJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBGJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBGJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBJC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBJJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKX1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKX1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBLS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBLT1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBVJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PBVJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500				0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM38 On 12/06/2020 Spot Bond					0.00000	101.69086				0.00	0	0
<b>Total PMM38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM39 On 04/09/2018 Spot Bond					0.00000	101.77870				0.00	0	0
<b>Total PMM39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM40 On 04/09/2018 Spot Bond					0.00000	101.76338				0.00	0	0
<b>Total PMM40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM43 On 28/02/2019 Spot Bond					0.00000	99.85072				0.00	0	0
<b>Total PMM43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM44 On 07/11/2019 Spot Bond					0.00000	100.32544				0.00	0	0
<b>Total PMM44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM45 On 28/11/2018 Spot Bond					0.00000	99.84474				0.00	0	0
<b>Total PMM45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PMM46U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM46U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/12/2018 Spot Bond					0.00000	100.36345				0.00	0	25,427,500
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,427,500</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>0</b>	<b>25,427,500</b>
PPC00: On 31/10/2019 Spot Bond					0.00000	98.79805				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	100.02009				0.00	0	0
<b>Total PRE2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A: On 20/02/2022 Spot Bond					0.00000	100.02108				0.00	0	0
<b>Total PRE2A2 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 PRE2A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	100.02196			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	100.02369			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	100.02394			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	100.02419			0.00	0	0
<b>Total PRE2D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			9.04000	110.17106	8.98000	110.51037		532,142,593,048,000.00	2,603,113,118,700	1,635,397,774,100	
<b>Total R186 SPOT</b>								<b>12,142,593,048,000.00</b>	<b>603,113,118,700</b>	<b>635,397,774,100</b>	
<b>Total For R186</b>								<b>12,142,593,048,000.00</b>	<b>603,113,118,700</b>	<b>635,397,774,100</b>	
R197 On 07/12/2023 Spot Bond			2.82500	297.16570	2.80000	297.46696		14,266,250,000,000.00	5,050,000,000	31,889,123,500	
<b>Total R197 SPOT</b>								<b>14,266,250,000,000.00</b>	<b>5,050,000,000</b>	<b>31,889,123,500</b>	
<b>Total For R197</b>								<b>14,266,250,000,000.00</b>	<b>5,050,000,000</b>	<b>31,889,123,500</b>	
R202 On 07/12/2033 Spot Bond			3.09000	231.51745	3.09000	231.48410		58,701,418,143,000.00	18,997,222,700	237,723,445,600	
<b>Total R202 SPOT</b>								<b>58,701,418,143,000.00</b>	<b>18,997,222,700</b>	<b>237,723,445,600</b>	
<b>Total For R202</b>								<b>58,701,418,143,000.00</b>	<b>18,997,222,700</b>	<b>237,723,445,600</b>	
R2023 On 28/02/2023 Spot Bond			8.46500	97.17257	8.41000	97.35093		158,544,485,368,000.00	254,996,395,200	875,537,292,800	
<b>Total R2023 SPOT</b>								<b>58,544,485,368,000.00</b>	<b>254,996,395,200</b>	<b>375,537,292,800</b>	
<b>Total For R2023</b>								<b>58,544,485,368,000.00</b>	<b>254,996,395,200</b>	<b>375,537,292,800</b>	
R2030 On 31/01/2030 Spot Bond			9.39000	90.84693	9.39000	90.82428		236,253,248,160,000.00	983,626,544,000	717,174,283,600	
<b>Total R2030 SPOT</b>								<b>16,253,248,160,000.00</b>	<b>983,626,544,000</b>	<b>717,174,283,600</b>	
<b>Total For R2030</b>								<b>16,253,248,160,000.00</b>	<b>983,626,544,000</b>	<b>717,174,283,600</b>	
R2032 On 31/03/2032 Spot Bond			9.56000	93.37244	9.56000	93.34863		962,967,201,024,000.00	937,548,870,400	946,459,936,000	
<b>Total R2032 SPOT</b>								<b>12,967,201,024,000.00</b>	<b>937,548,870,400</b>	<b>946,459,936,000</b>	
<b>Total For R2032</b>								<b>12,967,201,024,000.00</b>	<b>937,548,870,400</b>	<b>946,459,936,000</b>	
R2035 On 28/02/2035 Spot Bond			9.68000	93.21608	9.68000	93.19214		388,714,896,928,000.00	1,693,049,059,600	1,150,951,067,400	
<b>Total R2035 SPOT</b>								<b>18,714,896,928,000.00</b>	<b>693,049,059,600</b>	<b>150,951,067,400</b>	
<b>Total For R2035</b>								<b>18,714,896,928,000.00</b>	<b>693,049,059,600</b>	<b>150,951,067,400</b>	
R2037 On 31/01/2037 Spot Bond			9.73500	90.00969	9.73500	89.98644		634,857,753,978,000.00	373,380,354,800	638,798,723,700	
<b>Total R2037 SPOT</b>								<b>14,857,753,978,000.00</b>	<b>373,380,354,800</b>	<b>638,798,723,700</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R2037</b>									<b>14,857,753,978,000.00</b>	<b>373,380,354,800</b>	<b>538,798,723,700</b>
R204 On 21/12/2018 Spot Bond			6.75500	101.72210	6.75000	101.70536			186,413,671,192,000.00	27,596,398,400	25,703,025,300
<b>Total R204 SPOT</b>									<b>16,413,671,192,000.00</b>	<b>27,596,398,400</b>	<b>25,703,025,300</b>
<b>Total For R204</b>									<b>16,413,671,192,000.00</b>	<b>27,596,398,400</b>	<b>25,703,025,300</b>
R2040 On 31/01/2040 Spot Bond			9.82000	93.24567	9.82000	93.22138			553,440,571,342,000.00	260,024,498,100	667,166,611,400
<b>Total R2040 SPOT</b>									<b>13,440,571,342,000.00</b>	<b>260,024,498,100</b>	<b>667,166,611,400</b>
<b>Total For R2040</b>									<b>13,440,571,342,000.00</b>	<b>260,024,498,100</b>	<b>667,166,611,400</b>
R2044 On 31/01/2044 Spot Bond			9.84000	90.39682	9.84000	90.37322			481,654,125,200,000.00	455,452,655,000	1,047,956,508,700
<b>Total R2044 SPOT</b>									<b>11,654,125,200,000.00</b>	<b>455,452,655,000</b>	<b>1,047,956,508,700</b>
<b>Total For R2044</b>									<b>11,654,125,200,000.00</b>	<b>455,452,655,000</b>	<b>1,047,956,508,700</b>
R2048 On 28/02/2048 Spot Bond			9.82500	89.49441	9.82500	89.47108			246,488,011,940,000.00	1,042,899,543,200	1,391,736,405,500
<b>Total R2048 SPOT</b>									<b>16,488,011,940,000.00</b>	<b>1,042,899,543,200</b>	<b>1,391,736,405,500</b>
<b>Total For R2048</b>									<b>16,488,011,940,000.00</b>	<b>1,042,899,543,200</b>	<b>1,391,736,405,500</b>
R207 On 15/01/2020 Spot Bond			7.68000	100.17809	7.65000	100.19658			953,637,502,976,000.00	254,379,883,200	107,007,572,700
<b>Total R207 SPOT</b>									<b>13,637,502,976,000.00</b>	<b>254,379,883,200</b>	<b>107,007,572,700</b>
<b>Total For R207</b>									<b>13,637,502,976,000.00</b>	<b>254,379,883,200</b>	<b>107,007,572,700</b>
R208 On 31/03/2021 Spot Bond			7.99000	99.77802	7.96000	99.82490			401,724,989,116,000.00	425,747,808,400	598,548,219,100
<b>Total R208 SPOT</b>									<b>11,724,989,116,000.00</b>	<b>425,747,808,400</b>	<b>598,548,219,100</b>
<b>Total For R208</b>									<b>11,724,989,116,000.00</b>	<b>425,747,808,400</b>	<b>598,548,219,100</b>
R209 On 31/03/2036 Spot Bond			9.71000	73.52512	9.65000	73.89820			020,531,994,425,000.00	414,060,967,500	1,436,361,705,100
<b>Total R209 SPOT</b>									<b>10,531,994,425,000.00</b>	<b>414,060,967,500</b>	<b>1,436,361,705,100</b>
<b>Total For R209</b>									<b>10,531,994,425,000.00</b>	<b>414,060,967,500</b>	<b>1,436,361,705,100</b>
R210 On 31/03/2028 Spot Bond			3.03000	184.78868	3.03000	184.76238			1,636,200,000,000.00	540,000,000	42,514,586,531
<b>Total R210 SPOT</b>									<b>1,636,200,000,000.00</b>	<b>540,000,000</b>	<b>42,514,586,531</b>
<b>Total For R210</b>									<b>1,636,200,000,000.00</b>	<b>540,000,000</b>	<b>42,514,586,531</b>
R212 On 31/01/2022 Spot Bond			2.74000	153.23493	2.75000	153.16445			194,304,360,000,000.00	70,914,000,000	107,890,248,300
<b>Total R212 SPOT</b>									<b>14,304,360,000,000.00</b>	<b>70,914,000,000</b>	<b>107,890,248,300</b>
<b>Total For R212</b>									<b>14,304,360,000,000.00</b>	<b>70,914,000,000</b>	<b>107,890,248,300</b>
R213 On 28/02/2031 Spot Bond			9.52500	81.58912	9.47500	81.88423			952,944,719,575,000.00	310,020,443,000	586,155,011,400
<b>Total R213 SPOT</b>									<b>12,944,719,575,000.00</b>	<b>310,020,443,000</b>	<b>586,155,011,400</b>
<b>Total For R213</b>									<b>12,944,719,575,000.00</b>	<b>310,020,443,000</b>	<b>586,155,011,400</b>
R214 On 28/02/2041 Spot Bond			9.79500	70.10843	9.79500	70.09021			359,555,925,273,500.00	138,801,013,300	925,813,957,700
<b>Total R214 SPOT</b>									<b>19,555,925,273,500.00</b>	<b>138,801,013,300</b>	<b>925,813,957,700</b>
<b>Total For R214</b>									<b>19,555,925,273,500.00</b>	<b>138,801,013,300</b>	<b>925,813,957,700</b>
RCG01 On 24/10/2019 Spot Bond					0.00000	101.33019			0.00	0	0
<b>Total RCG01B 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 RCG01B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF08I 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>
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.79129				0.00	0	0
<b>Total RDFB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2019 Spot Bond					0.00000	102.00586				0.00	0	0
<b>Total RDFB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDFB06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB06/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.39369				0.00	0	0
<b>Total RDFB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.88877				0.00	0	0
<b>Total RDFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.88037				0.00	0	0
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.66992				0.00	0	1,000,000,000
<b>Total RDFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For RDFB10</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.32360				0.00	0	0
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.99604				0.00	0	0
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.60504				0.00	0	40,000,000
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For RDFB13</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.64311				0.00	0	0
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 05/10/2018 Spot Bond					0.00000	101.03254				0.00	0	0
<b>Total RDFC41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 23/09/2018 Spot Bond					0.00000	101.17826				0.00	0	0
<b>Total RDFC42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 04/06/2019 Spot Bond					0.00000	101.68885				0.00	0	0
<b>Total RDFC43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 28/01/2019 Spot Bond					0.00000	100.50981				0.00	0	0
<b>Total RDFC44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB12 On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total REB12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB13 On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total REB13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 21/05/2019 Spot Bond					0.00000	100.00005				0.00	0	0
<b>Total REBC09 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 REBC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20: On 05/04/2019 Spot Bond					0.00000	101.56416				0.00	0	0
<b>Total RED202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20: On 05/04/2019 Spot Bond					0.00000	101.88714				0.00	0	0
<b>Total RED203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20: On 05/01/2020 Spot Bond					0.00000	101.54443				0.00	0	0
<b>Total RED204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20: On 05/07/2020 Spot Bond					0.00000	101.73451				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	102.00839				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	99.80593				0.00	0	0
<b>Total RED401 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED401</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED50 On 05/12/2022 Spot Bond					0.00000	102.51812				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	100.25957				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	100.32457				0.00	0	0
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED70 On 17/08/2021 Spot Bond					0.00000	100.11208				0.00	0	0
<b>Total RED701 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED701</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED80 On 06/04/2021 Spot Bond					0.00000	101.40516				0.00	0	0
<b>Total RED801 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED801</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED90 On 28/07/2022 Spot Bond					0.00000	100.51446				0.00	0	0
<b>Total RED901 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 RED901</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond					0.00000	101.33991			0.00	0	0
<b>Total RES30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES34 On 25/08/2019 Spot Bond					0.00000	99.84631			0.00	0	0
<b>Total RES34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES35 On 25/08/2021 Spot Bond					0.00000	99.65603			0.00	0	0
<b>Total RES35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES36 On 21/10/2019 Spot Bond					0.00000	100.65570			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	100.30409			0.00	0	0
<b>Total RES38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES40 On 13/10/2022 Spot Bond					0.00000	100.93256			0.00	0	0
<b>Total RES40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES41 On 30/11/2022 Spot Bond					0.00000	99.80028			0.00	0	0
<b>Total RES41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES42U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES42U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES43U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For RES43U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES44U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES44U</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			9.39000	104.66483	9.39000	104.63859		11,192,451,816,000.00	1,191,954,400	700,488,600	
<b>Total RW21 SPOT</b>								<b>11,192,451,816,000.00</b>	<b>1,191,954,400</b>	<b>700,488,600</b>	
<b>Total For RW21</b>								<b>11,192,451,816,000.00</b>	<b>1,191,954,400</b>	<b>700,488,600</b>	
RW23 On 10/12/2023 Spot Bond			10.09000	99.53194	10.09000	99.50518		546,337,176,000.00	54,146,400	13,536,600	
<b>Total RW23 SPOT</b>								<b>546,337,176,000.00</b>	<b>54,146,400</b>	<b>13,536,600</b>	
<b>Total For RW23</b>								<b>546,337,176,000.00</b>	<b>54,146,400</b>	<b>13,536,600</b>	
RW28 On 10/12/2028 Spot Bond			11.18500	96.34514	11.18500	96.31649		317,121,594,000.00	28,352,400	31,479,800	
<b>Total RW28 SPOT</b>								<b>317,121,594,000.00</b>	<b>28,352,400</b>	<b>31,479,800</b>	
<b>Total For RW28</b>								<b>317,121,594,000.00</b>	<b>28,352,400</b>	<b>31,479,800</b>	
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500		0.00	0	0	
<b>Total SBK12/R157 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK12/R157</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK17 On 30/07/2019 Spot Bond					0.00000	101.09018		0.00	0	20,000,000	
<b>Total SBK17 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>20,000,000</b>	
<b>Total For SBK17</b>								<b>0.00</b>	<b>0</b>	<b>20,000,000</b>	
SBK18 On 24/10/2020 Spot Bond					0.00000	101.79402		0.00	0	1,000,000,000	
<b>Total SBK18 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	
<b>Total For SBK18</b>								<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	
SBK19 On 24/10/2019 Spot Bond					0.00000	100.70587		0.00	0	0	
<b>Total SBK19 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK19</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK20 On 02/12/2019 Spot Bond					0.00000	104.26902		0.00	0	90,000,000	
<b>Total SBK20 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>90,000,000</b>	
<b>Total For SBK20</b>								<b>0.00</b>	<b>0</b>	<b>90,000,000</b>	
SBK21 On 28/01/2020 Spot Bond					0.00000	102.55504		0.00	0	0	
<b>Total SBK21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK21</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK22 On 28/05/2020 Spot Bond					0.00000	102.55915		0.00	0	0	
<b>Total SBK22 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 SBK22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK23 On 28/05/2022 Spot Bond			10.86000	104.78118	10.86000	104.75106			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	103.85714			0.00	0	0
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2021 Spot Bond					0.00000	105.86507			0.00	2,120,000,000	2,060,000,000
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>2,120,000,000</b>	<b>2,060,000,000</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>2,120,000,000</b>	<b>2,060,000,000</b>
SBK26 On 25/04/2021 Spot Bond			10.56000	107.79793	10.56000	107.76762			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	100.48529			0.00	0	0
<b>Total SBN01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS16 On 22/09/2018 Spot Bond					0.00000	101.48298			0.00	0	0
<b>Total SBS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2021 Spot Bond					0.00000	102.76450			0.00	0	10,000,000
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBS19 On 23/06/2021 Spot Bond			8.68000	105.34568	8.68000	105.32122		9,291,072,000.00		1,070,400	20,267,600
<b>Total SBS19 SPOT</b>								<b>9,291,072,000.00</b>		<b>1,070,400</b>	<b>20,267,600</b>
<b>Total For SBS19</b>								<b>9,291,072,000.00</b>		<b>1,070,400</b>	<b>20,267,600</b>
SBS20 On 15/05/2026 Spot Bond			9.96500	103.12408	9.96500	103.09684		235,146,098,000.00		23,597,200	5,095,899,300
<b>Total SBS20 SPOT</b>								<b>235,146,098,000.00</b>		<b>23,597,200</b>	<b>5,095,899,300</b>
<b>Total For SBS20</b>								<b>235,146,098,000.00</b>		<b>23,597,200</b>	<b>5,095,899,300</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.01627			0.00	0	140,000,000
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
SBS24 On 24/05/2019 Spot Bond					0.00000	100.44302			0.00	0	0
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			8.02500	102.75513	8.02500	102.73316			16,313,220,000.00	2,032,800	508,200
<b>Total SBS25 SPOT</b>									<b>16,313,220,000.00</b>	<b>2,032,800</b>	<b>508,200</b>
<b>Total For SBS25</b>									<b>16,313,220,000.00</b>	<b>2,032,800</b>	<b>508,200</b>
SBS27 On 20/02/2024 Spot Bond			9.41000	103.08869	9.41000	103.06293			34,922,392,000.00	3,711,200	13,663,300
<b>Total SBS27 SPOT</b>									<b>34,922,392,000.00</b>	<b>3,711,200</b>	<b>13,663,300</b>
<b>Total For SBS27</b>									<b>34,922,392,000.00</b>	<b>3,711,200</b>	<b>13,663,300</b>
SBS29 On 12/06/2019 Spot Bond			8.10000	102.11688	8.10000	102.09473			0.00	0	0
<b>Total SBS29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			10.09500	91.92958	10.09500	91.90499			184,383,156,000.00	18,264,800	4,566,200
<b>Total SBS3 SPOT</b>									<b>184,383,156,000.00</b>	<b>18,264,800</b>	<b>4,566,200</b>
<b>Total For SBS3</b>									<b>184,383,156,000.00</b>	<b>18,264,800</b>	<b>4,566,200</b>
SBS30 On 12/06/2019 Spot Bond					0.00000	101.63908			0.00	0	120,000,000
<b>Total SBS30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For SBS30</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
SBS31 On 12/06/2027 Spot Bond			10.18000	99.60773	10.18000	99.58072			20,014,389,000,000.00	1,966,050,000	891,512,500
<b>Total SBS31 SPOT</b>									<b>20,014,389,000,000.00</b>	<b>1,966,050,000</b>	<b>891,512,500</b>
<b>Total For SBS31</b>									<b>20,014,389,000,000.00</b>	<b>1,966,050,000</b>	<b>891,512,500</b>
SBS33 On 19/09/2019 Spot Bond					0.00000	101.42879			0.00	0	0
<b>Total SBS33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			10.03000	104.57832	10.03000	104.55051			0.00	0	1,528,566,000
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,528,566,000</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>1,528,566,000</b>
SBS36 On 29/01/2020 Spot Bond					0.00000	100.88415			0.00	0	0
<b>Total SBS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS37 On 29/01/2020 Spot Bond			8.47000	99.85498	8.47000	99.83248			0.00	0	80,000,000
<b>Total SBS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For SBS37</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
SBS38 On 29/01/2025 Spot Bond			9.83500	97.08947	9.83500	97.06414			0.00	0	0
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS39 On 29/01/2030 Spot Bond			10.59000	94.86290	10.59000	94.83629			0.00	0	0
<b>Total SBS39 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 SBS39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			9.17500	100.68815	9.17500	100.66361			508,306,010,000.00	55,401,200	593,850,300
<b>Total SBS4 SPOT</b>									<b>508,306,010,000.00</b>	<b>55,401,200</b>	<b>593,850,300</b>
<b>Total For SBS4</b>									<b>508,306,010,000.00</b>	<b>55,401,200</b>	<b>593,850,300</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	101.03262			0.00	0	0
<b>Total SBS40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS41 On 12/11/2022 Spot Bond			9.32000	104.99942	9.32000	104.97344			0.00	0	0
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS42 On 12/11/2025 Spot Bond			9.87000	106.82873	9.87000	106.80076			259,245,420,000.00	26,266,000	6,566,500
<b>Total SBS42 SPOT</b>									<b>259,245,420,000.00</b>	<b>26,266,000</b>	<b>6,566,500</b>
<b>Total For SBS42</b>									<b>259,245,420,000.00</b>	<b>26,266,000</b>	<b>6,566,500</b>
SBS43 On 12/11/2027 Spot Bond			10.17000	106.79708	10.17000	106.76830			0.00	0	0
<b>Total SBS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS44 On 15/02/2019 Spot Bond					0.00000	100.30357			0.00	0	0
<b>Total SBS44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS45 On 15/02/2021 Spot Bond					0.00000	101.25203			0.00	0	0
<b>Total SBS45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS46 On 15/02/2023 Spot Bond			9.33500	104.92532	9.33500	104.89930			0.00	0	0
<b>Total SBS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS47 On 15/02/2023 Spot Bond					0.00000	101.69720			0.00	0	0
<b>Total SBS47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS47</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS48 On 31/01/2020 Spot Bond					0.00000	100.86916			0.00	0	0
<b>Total SBS48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	100.40421			0.00	0	0
<b>Total SBS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS50 On 31/01/2022 Spot Bond			9.57000	100.22321	9.57000	100.19776			0.00	0	0
<b>Total SBS50 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 SBS50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS51 On 31/01/2024 Spot Bond			10.02000	10.02000	10.02000	99.53680				0.00	0	0
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS52 On 29/01/2030 Spot Bond					0.00000	101.35275				0.00	0	50,000,000
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	101.56977				0.00	0	0
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS54 On 12/06/2020 Spot Bond					0.00000	102.15230				0.00	0	100,000,000
<b>Total SBS54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBS54</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	102.52720				0.00	400,000,000	100,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
SBS56 On 12/06/2022 Spot Bond			9.21000	9.21000	9.21000	100.86841			375,283,554,000.00		40,747,400	20,373,700
<b>Total SBS56 SPOT</b>									<b>375,283,554,000.00</b>		<b>40,747,400</b>	<b>20,373,700</b>
<b>Total For SBS56</b>									<b>375,283,554,000.00</b>		<b>40,747,400</b>	<b>20,373,700</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	102.68982				0.00	0	165,000,000
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>165,000,000</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>165,000,000</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	102.82208				0.00	0	0
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	100.96570				0.00	0	0
<b>Total SBS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	100.80029				0.00	0	0
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			3.81000	284.06493	3.81000	284.01856				0.00	0	145,604,100
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>145,604,100</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>145,604,100</b>
SBSI14 On 07/12/2033 Spot Bond			4.39000	4.39000	4.39000	198.97623				0.00	0	0
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SBS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT101 On 31/03/2022 Spot Bond					0.00000	104.13526				0.00	0	0
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	103.22345				0.00	0	0
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	101.06878				0.00	0	0
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	101.43583				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	101.43597				0.00	0	0
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	101.29170				0.00	0	0
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11U On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500				0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI4 On 15/08/2021 Spot Bond					0.00000	101.31384				0.00	0	0
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.14320				0.00	0	0
<b>Total SLRA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.14699				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	100.13927				0.00	0	0
<b>Total SLRA3 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 SLRA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.14334				0.00	0	0
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB1 On 15/08/2019 Spot Bond					0.00000	100.14964				0.00	0	0
<b>Total SLRB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.15098				0.00	0	0
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.15122				0.00	0	0
<b>Total SLRB3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.15213				0.00	0	0
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC1 On 15/08/2019 Spot Bond					0.00000	100.16266				0.00	0	0
<b>Total SLRC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.16564				0.00	0	0
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.15806				0.00	0	0
<b>Total SLRC3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.16170				0.00	0	0
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT02 On 12/04/2021 Spot Bond					0.00000	101.03880				0.00	0	0
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT03 On 12/04/2023 Spot Bond			10.81000	10.81000	10.81000	107.61428				0.00	0	1,550,000,000
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	102.98216				0.00	0	0
<b>Total SNT04 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 SNT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.62545				0.00	0	0
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.18175				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	99.99980				0.00	0	0
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SPDA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA7 On 21/08/2019 Spot Bond					0.00000	100.45614				0.00	0	0
<b>Total SPDA7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA9 On 21/08/2019 Spot Bond					0.00000	100.50365				0.00	0	0
<b>Total SPDA9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 09/09/2019 Spot Bond					0.00000	101.80253				0.00	0	0
<b>Total SPG002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2019 Spot Bond					0.00000	100.53125				0.00	0	0
<b>Total SPG003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS039U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS039U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS040U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS040U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS041U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SS041U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS042U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS042U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS043U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS043U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS044U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS044U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS045U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS045U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS046U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS046U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS047U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS047U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS048U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS048U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			9.30000	100.94210	9.30000	100.91703				0.00	0	0
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			9.53000	96.35707	9.53000	96.33257				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			9.53000	96.35707	9.53000	96.33257				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			4.31500	4.31500	4.31500	120.35487				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 21/12/2026 Spot Bond			10.48000	101.85809	10.48000	101.82966				0.00	0	0
<b>Total SSN017 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 SSN017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 28/02/2031 Spot Bond			11.34500	71.15022	11.34500	71.12889			0.00	0	0
<b>Total SSN021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 21/01/2019 Spot Bond					0.00000	100.69636			0.00	0	0
<b>Total SSN024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 16/01/2019 Spot Bond					0.00000	100.82742			0.00	0	0
<b>Total SSN026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 25/09/2019 Spot Bond					0.00000	101.40610			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	102.09524			0.00	0	0
<b>Total SSN029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03 On 17/03/2020 Spot Bond					0.00000	101.54845			0.00	0	0
<b>Total SSN033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03 On 02/06/2020 Spot Bond					0.00000	101.91238			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	100.09076			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	102.10272			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	100.66129			0.00	0	0
<b>Total SSN038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 13/10/2023 Spot Bond					0.00000	100.94310			0.00	0	0
<b>Total SSN040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 13/10/2023 Spot Bond			9.81000	103.42247	9.81000	103.39541			0.00	0	0
<b>Total SSN041 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 SSN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 31/01/2038 Spot Bond			4.11000	104.05836	4.11000	104.04057				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	98.58675				0.00	0	50,000,000
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
SSN04: On 30/04/2027 Spot Bond					0.00000	100.52349				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	101.02166				0.00	0	0
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 30/09/2027 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 08/12/2023 Spot Bond			3.83000	3.83000	3.83000	283.75966				0.00	0	0
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 26/09/2018 Spot Bond					0.00000	107.11812				0.00	0	0
<b>Total SSN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 26/10/2020 Spot Bond					0.00000	100.58668				0.00	0	0
<b>Total SSN052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 26/10/2020 Spot Bond			8.01200	103.40962	8.01200	103.38743				0.00	0	0
<b>Total SSN053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 26/10/2022 Spot Bond					0.00000	100.62871				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	100.42722				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 19/01/2023 Spot Bond					0.00000	100.76315				0.00	0	0
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 05/10/2022 Spot Bond			8.40000	102.11969	8.40000	103.15114				0.00	0	0
<b>Total SSN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 05/10/2022 Spot Bond					0.00000	101.03630				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			4.25000	4.25000	4.25000	167.04448				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			3.97000	3.97000	3.97000	122.83678				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			4.45000	4.45000	4.45000	98.94665				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			4.43000	4.43000	4.43000	87.51042				0.00	0	0
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/03/2028 Spot Bond			4.21000	4.21000	4.21000	167.59339				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 22/05/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN067 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN067</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 28/05/2023 Spot Bond					0.00000	99.83977				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	99.84184				0.00	0	0
<b>Total SSN069 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 SSN069</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07 On 28/02/2022 Spot Bond					0.00000	99.84685			0.00	0	0
<b>Total SSN070 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN070</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07 On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	99.81878			0.00	0	0
<b>Total SSN071 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN071</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07 On 04/06/2019 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total SSN072 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN072</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07 On 15/06/2023 Spot Bond					0.00000	101.63335			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	101.60781			0.00	0	0
<b>Total SSN074 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN074</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07 On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total SSN075 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN075</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07 On 15/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total SSN076 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN076</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07 On 19/06/2023 Spot Bond					0.00000	101.53501			0.00	0	0
<b>Total SSN077 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN077</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07 On 13/07/2023 Spot Bond					0.00000	100.95686			0.00	0	0
<b>Total SSN078 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN078</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07 On 31/07/2021 Spot Bond					0.00000	100.53972			0.00	0	0
<b>Total SSN079 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN079</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08 On 16/08/2020 Spot Bond					0.00000	100.10765			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>
SZ25 On 30/09/2025 Spot Bond			10.00000	98.52092	10.00000	98.49466		26,888,000,000.00	2,688,800	5,894,272,200	
<b>Total SZ25 SPOT</b>								<b>26,888,000,000.00</b>	<b>2,688,800</b>	<b>5,894,272,200</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SZ25</b>										<b>26,888,000,000.00</b>	<b>2,688,800</b>	<b>5,894,272,200</b>
T12A1C On 21/08/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total T12A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A11 On 21/08/2019 Spot Bond					0.00000	100.28448				0.00	0	0
<b>Total T12A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A12 On 21/08/2019 Spot Bond			9.30000	99.77237	9.30000	99.74773				0.00	0	0
<b>Total T12A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A1C On 21/08/2018 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total T13A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A11 On 21/08/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total T13A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A12 On 21/08/2020 Spot Bond			9.20000	102.22616	9.20000	102.20118				0.00	0	0
<b>Total T13A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A13 On 21/08/2018 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total T13A13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A14 On 21/08/2018 Spot Bond					0.00000	100.07407				0.00	0	0
<b>Total T13A14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A15 On 21/08/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total T13A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond			9.30000	101.83051	9.30000	101.80536				0.00	0	0
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A18 On 21/08/2018 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total T13A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A19 On 21/08/2020 Spot Bond					0.00000	99.79205				0.00	0	0
<b>Total T13A19 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 T13A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A2C On 21/08/2020 Spot Bond			9.25000	100.90116	9.25000	100.87638				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			100.00000	100.00000	100.00000	100.00000				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>
T14A1C On 21/11/2019 Spot Bond					0.00000	99.99993				0.00	0	0
<b>Total T14A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A11 On 21/11/2021 Spot Bond					0.00000	99.99973				0.00	0	0
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A12 On 21/11/2021 Spot Bond			8.55000	103.95894	8.55000	103.93529				0.00	0	0
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T15OM On 21/11/2018 Spot Bond					0.00000	99.99997				0.00	0	0
<b>Total T15OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T15OM1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T15OM On 21/05/2019 Spot Bond					0.00000	100.00003				0.00	0	0
<b>Total T15OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T15OM2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond					0.00000	101.75432				0.00	0	1,500,000,000
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
TFS123 On 20/03/2019 Spot Bond					0.00000	101.42861				0.00	0	0
<b>Total TFS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS136 On 06/07/2020 Spot Bond					0.00000	101.07592				0.00	0	0
<b>Total TFS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS139 On 27/05/2019 Spot Bond					0.00000	100.25611				0.00	0	0
<b>Total TFS139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS141 On 28/10/2019 Spot Bond					0.00000	100.82943				0.00	0	0
<b>Total TFS141 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 TFS141</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS142 On 28/10/2021 Spot Bond					0.00000	100.52256			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	101.83676			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>
TFS14E On 20/03/2022 Spot Bond					0.00000	101.43991			0.00	0	0
<b>Total TFS145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS147 On 12/10/2020 Spot Bond					0.00000	100.89277			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>
TFS14E On 12/10/2022 Spot Bond					0.00000	100.98523			0.00	0	0
<b>Total TFS148 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS148</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14E On 31/10/2021 Spot Bond					0.00000	100.47176			0.00	0	0
<b>Total TFS149 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS149</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS15C On 16/11/2018 Spot Bond					0.00000	100.01160			0.00	0	0
<b>Total TFS150 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS150</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS151 On 30/11/2020 Spot Bond					0.00000	99.81360			0.00	0	0
<b>Total TFS151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS152 On 25/04/2019 Spot Bond					0.00000	100.64590			0.00	0	0
<b>Total TFS152 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS152</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS153 On 06/07/2021 Spot Bond					0.00000	100.96552			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	101.03852			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>
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total TH10A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH10A7</b>										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total TH12A1 SPOT</b>										0.00	0	0
<b>Total For TH12A1</b>										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	99.99999				0.00	0	0
<b>Total TH12A2 SPOT</b>										0.00	0	0
<b>Total For TH12A2</b>										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.25000	9.25000	9.25000	99.92523				0.00	0	0
<b>Total TH12A3 SPOT</b>										0.00	0	0
<b>Total For TH12A3</b>										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total TH12A4 SPOT</b>										0.00	0	0
<b>Total For TH12A4</b>										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	99.99999				0.00	0	0
<b>Total TH12A5 SPOT</b>										0.00	0	0
<b>Total For TH12A5</b>										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.16000	99.44434	9.16000	99.42013				0.00	0	0
<b>Total TH12A6 SPOT</b>										0.00	0	0
<b>Total For TH12A6</b>										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total TH12A7 SPOT</b>										0.00	0	0
<b>Total For TH12A7</b>										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	99.99999				0.00	0	0
<b>Total TH12A8 SPOT</b>										0.00	0	0
<b>Total For TH12A8</b>										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.27000	99.12725	9.27000	99.10285				0.00	0	0
<b>Total TH12A9 SPOT</b>										0.00	0	0
<b>Total For TH12A9</b>										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	99.99999				0.00	0	0
<b>Total TH12B1 SPOT</b>										0.00	0	0
<b>Total For TH12B1</b>										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	99.99999				0.00	0	0
<b>Total TH12B2 SPOT</b>										0.00	0	0
<b>Total For TH12B2</b>										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	99.99999				0.00	0	0
<b>Total TH12B3 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 TH12B3</b>										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	99.99999				0.00	0	0
<b>Total TH12B4 SPOT</b>										0.00	0	0
<b>Total For TH12B4</b>										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	100.75518				0.00	0	0
<b>Total TH12C1 SPOT</b>										0.00	0	0
<b>Total For TH12C1</b>										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	100.75518				0.00	0	0
<b>Total TH12C2 SPOT</b>										0.00	0	0
<b>Total For TH12C2</b>										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	99.99999				0.00	0	0
<b>Total TH12C3 SPOT</b>										0.00	0	0
<b>Total For TH12C3</b>										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	99.99999				0.00	0	0
<b>Total TH12C4 SPOT</b>										0.00	0	0
<b>Total For TH12C4</b>										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	99.99996				0.00	0	0
<b>Total TH12D1 SPOT</b>										0.00	0	0
<b>Total For TH12D1</b>										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	99.99075				0.00	0	0
<b>Total TH12D2 SPOT</b>										0.00	0	0
<b>Total For TH12D2</b>										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	100.05527				0.00	0	0
<b>Total TH12D3 SPOT</b>										0.00	0	0
<b>Total For TH12D3</b>										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	99.99996				0.00	0	0
<b>Total TH12D4 SPOT</b>										0.00	0	0
<b>Total For TH12D4</b>										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total TH13A1 SPOT</b>										0.00	0	0
<b>Total For TH13A1</b>										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total TH13A2 SPOT</b>										0.00	0	0
<b>Total For TH13A2</b>										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	100.27207				0.00	0	0
<b>Total TH13A3 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 TH13A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond			9.40000	99.88209	9.40000	99.85717			0.00	0	0
<b>Total TH13A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total TH13A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total TH13A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond					0.00000	100.74550			0.00	0	0
<b>Total TH13A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond			9.29000	100.63264	9.29000	100.60782			0.00	0	0
<b>Total TH13A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2018 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total TH13A9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	99.99987			0.00	0	0
<b>Total TH13B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	99.99987			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	100.00000			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	100.00000			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	99.99988			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	99.99983			0.00	0	0
<b>Total TH13C1 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 TH13C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	99.99982				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	100.00000				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	100.00000				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	99.99979				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	99.99958				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	99.99958				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	100.00000				0.00	0	0
<b>Total TH13D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	100.00000				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	99.99956				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	100.52952				0.00	0	0
<b>Total TH14A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond					0.00000	99.99971				0.00	0	0
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond			9.50000	104.16061	9.50000	104.13434				0.00	0	0
<b>Total TH14A4 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 TH14A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A4 On 21/11/2019 Spot Bond					0.00000	100.47068				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>
TH14A6 On 21/11/2021 Spot Bond					0.00000	101.00651				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>
TH14A7 On 21/11/2021 Spot Bond			9.31000	101.67158	9.31000	102.42091				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>
TH14A8 On 21/11/2021 Spot Bond					0.00000	99.99961				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>
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.55398				0.00	0	0
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B2 On 21/11/2021 Spot Bond					0.00000	99.99968				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>
TH14B3 On 21/11/2021 Spot Bond					0.00000	99.99952				0.00	0	0
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C1 On 21/11/2021 Spot Bond					0.00000	99.99956				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>
TH14C2 On 21/11/2021 Spot Bond					0.00000	99.99958				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>
TH14C3 On 21/11/2021 Spot Bond					0.00000	99.99895				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>
TH14D1 On 21/11/2021 Spot Bond					0.00000	99.99899				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>
TH14D2 On 21/11/2021 Spot Bond					0.00000	101.31947				0.00	0	0
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH14D3</b>										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	99.99972				0.00	0	0
<b>Total TH15A1 SPOT</b>										0.00	0	0
<b>Total For TH15A1</b>										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	99.99982				0.00	0	0
<b>Total TH15A2 SPOT</b>										0.00	0	0
<b>Total For TH15A2</b>										0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.42558				0.00	0	0
<b>Total TH15A3 SPOT</b>										0.00	0	0
<b>Total For TH15A3</b>										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	99.99974				0.00	0	0
<b>Total TH15A4 SPOT</b>										0.00	0	0
<b>Total For TH15A4</b>										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	99.99983				0.00	0	0
<b>Total TH15A5 SPOT</b>										0.00	0	0
<b>Total For TH15A5</b>										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	99.99980				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	99.99981				0.00	0	0
<b>Total TH15B2 SPOT</b>										0.00	0	0
<b>Total For TH15B2</b>										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	99.99974				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	99.99976				0.00	0	0
<b>Total TH15C2 SPOT</b>										0.00	0	0
<b>Total For TH15C2</b>										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	99.99934				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	99.99941				0.00	0	0
<b>Total TH15D2 SPOT</b>										0.00	0	0
<b>Total For TH15D2</b>										0.00	0	0
TH9A1 On 18/07/2019 Spot Bond					0.00000	101.37186				0.00	0	0
<b>Total TH9A12 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 TH9A12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2019 Spot Bond					0.00000	100.86387			0.00	0	0
<b>Total THE9B4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2019 Spot Bond					0.00000	102.83769			0.00	0	0
<b>Total THE9C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2019 Spot Bond					0.00000	101.95750			0.00	0	0
<b>Total THE9D4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL20 On 22/02/2020 Spot Bond			8.87500	8.87500	8.87500	98.95847		355,000,000,000.00	40,000,000	20,000,000	
<b>Total TL20 SPOT</b>								<b>355,000,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>	
<b>Total For TL20</b>								<b>355,000,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>	
TL20/R On 22/02/2020 Spot Bond			100.00000	41.60063	100.00000	41.52170		0.00	0	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500		0.00	0	0	
<b>Total TL20/R207 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TL20/R207</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total TL21U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TL21U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TL22 On 04/03/2021 Spot Bond					0.00000	101.79110		0.00	0	0	
<b>Total TL22 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TL22</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	101.82300		0.00	0	0	
<b>Total TL23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TL23</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			9.60000	102.32989	9.60000	102.30382		0.00	0	0	
<b>Total TL24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TL24</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			10.11000	102.04318	10.11000	102.01583		0.00	0	0	
<b>Total TL25 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TL25</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	100.79405		0.00	0	0	
<b>Total TL26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TL26</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	100.65673		0.00	0	0	

Contract Details	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			10.25000	98.41029	10.25000	98.38341			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	100.67855			0.00	0	0
<b>Total TL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TLC04 On 21/09/2018 Spot Bond					0.00000	103.26571			0.00	0	0
<b>Total TLC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TLC05 On 22/09/2019 Spot Bond					0.00000	101.30575			0.00	0	0
<b>Total TLC05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			9.20000	106.89498	9.20000	106.86885		13,832,336,160,000.00	1,503,514,800	33,217,180,300	
<b>Total TN20 SPOT</b>								<b>13,832,336,160,000.00</b>	<b>1,503,514,800</b>	<b>33,217,180,300</b>	
<b>Total For TN20</b>								<b>13,832,336,160,000.00</b>	<b>1,503,514,800</b>	<b>33,217,180,300</b>	
TN20/R On 17/09/2020 Spot Bond			100.00000	31.56757	100.00000	31.49808		0.00	0	0	
<b>Total TN20/R208 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN20/R208</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total TN20U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN20U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN21U On 13/05/2021 Spot Bond			100.00000	21.79381	100.00000	21.74583		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			9.98000	106.40564	9.98000	106.37748		98,901,800,000.00	9,910,000	16,042,677,500	
<b>Total TN23 SPOT</b>								<b>98,901,800,000.00</b>	<b>9,910,000</b>	<b>16,042,677,500</b>	
<b>Total For TN23</b>								<b>98,901,800,000.00</b>	<b>9,910,000</b>	<b>16,042,677,500</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.01027	100.00000	14.97722		0.00	0	0	
<b>Total TN23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			10.78000	93.90026	10.78000	93.87347		129,554,040,000.00	12,018,000	25,249,747,600	
<b>Total TN25 SPOT</b>								<b>129,554,040,000.00</b>	<b>12,018,000</b>	<b>25,249,747,600</b>	
<b>Total For TN25</b>								<b>129,554,040,000.00</b>	<b>12,018,000</b>	<b>25,249,747,600</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	9.87507	100.00000	9.85333		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			10.83000	91.30181	10.83000	91.27564			150,653,964,000.00	13,910,800	708,706,500
<b>Total TN27 SPOT</b>									<b>150,653,964,000.00</b>	<b>13,910,800</b>	<b>708,706,500</b>
<b>Total For TN27</b>									<b>150,653,964,000.00</b>	<b>13,910,800</b>	<b>708,706,500</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	11.14532	100.00000	11.12078			0.00	0	0
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN30 On 09/10/2030 Spot Bond			11.29000	98.69390	11.29000	98.66428			0.00	0	13,317,956,700
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>13,317,956,700</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>13,317,956,700</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	123.03644	8.00000	123.01007			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			11.85500	95.34277	11.85500	95.31278			0.00	0	8,312,139,400
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,312,139,400</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>8,312,139,400</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.93783	10.75000	103.90810			0.00	0	0
<b>Total TN40/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN40/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TNF18 On 22/08/2018 Spot Bond					0.00000	99.97967			0.00	0	0
<b>Total TNF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.97300	10.00000	109.94500			0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 10/04/2019 Spot Bond					0.00000	101.12361			0.00	0	0
<b>Total TPDA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 30/11/2018 Spot Bond					0.00000	99.94431			0.00	0	0
<b>Total TPDA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 30/11/2020 Spot Bond			9.57000	102.01213	9.57000	101.98622			0.00	0	0
<b>Total TPDA08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2020 Spot Bond					0.00000	101.64224			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRA2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond			9.55000	102.04034	9.55000	102.01432				0.00	0	0
<b>Total TRA2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond					0.00000	101.64224				0.00	0	0
<b>Total TRA2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond			9.35000	9.35000	9.35000	102.46766				0.00	0	0
<b>Total TRA2A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.76257				0.00	0	0
<b>Total TRA2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.80884				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	102.00308				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	102.07704				0.00	0	0
<b>Total TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D: On 14/12/2020 Spot Bond					0.00000	102.55729				0.00	0	0
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D: On 14/12/2020 Spot Bond					0.00000	102.55729				0.00	0	0
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2018 Spot Bond					0.00000	100.15244				0.00	0	0
<b>Total TRA3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.16628				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	100.17052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A On 14/11/2022 Spot Bond			9.51000	100.48319	9.51000	100.45420				0.00	0	0
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A On 14/05/2019 Spot Bond					0.00000	100.15268				0.00	0	0
<b>Total TRA3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A On 14/11/2020 Spot Bond					0.00000	100.16535				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	100.16903				0.00	0	0
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B On 14/11/2022 Spot Bond					0.00000	100.19735				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	100.19345				0.00	0	0
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2019 Spot Bond					0.00000	101.62239				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2019 Spot Bond					0.00000	101.93318				0.00	0	0
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2019 Spot Bond					0.00000	101.67019				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRAC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2019 Spot Bond					0.00000	103.01629				0.00	0	0
<b>Total TRAD1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2019 Spot Bond					0.00000	104.15213				0.00	0	0
<b>Total TRAE1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAE2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSE03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TTO01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TTO01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TUHF0 On 26/01/2020 Spot Bond					0.00000	100.72994				0.00	0	0

Contract Details	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>
TWC27 On 17/08/2018 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TWC272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 10/10/2018 Spot Bond					0.00000	100.85243				0.00	0	0
<b>Total TWC273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 12/10/2018 Spot Bond					0.00000	100.79261				0.00	0	0
<b>Total TWC274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 18/10/2018 Spot Bond					0.00000	100.58858				0.00	0	0
<b>Total TWC275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 24/10/2018 Spot Bond					0.00000	100.54799				0.00	0	0
<b>Total TWC276 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC276</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 29/10/2018 Spot Bond					0.00000	100.42731				0.00	0	0
<b>Total TWC277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 14/11/2018 Spot Bond					0.00000	100.12275				0.00	0	0
<b>Total TWC278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 16/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			050,000,000,000,000.00	40,500,000,000	40,500,000,000	
<b>Total TWC279 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>40,500,000,000</b>	<b>40,500,000,000</b>	
<b>Total For TWC279</b>									<b>50,000,000,000,000.00</b>	<b>40,500,000,000</b>	<b>40,500,000,000</b>	
UG21 On 02/03/2021 Spot Bond			9.73800	107.13511	9.73800	107.10743			5,561,671,730,400.00	571,130,800	570,665,400	
<b>Total UG21 SPOT</b>									<b>5,561,671,730,400.00</b>	<b>571,130,800</b>	<b>570,665,400</b>	
<b>Total For UG21</b>									<b>5,561,671,730,400.00</b>	<b>571,130,800</b>	<b>570,665,400</b>	
UG26 On 09/03/2026 Spot Bond			10.88000	107.26442	10.88000	107.23354			6,907,494,400,000.00	634,880,000	298,720,000	
<b>Total UG26 SPOT</b>									<b>6,907,494,400,000.00</b>	<b>634,880,000</b>	<b>298,720,000</b>	
<b>Total For UG26</b>									<b>6,907,494,400,000.00</b>	<b>634,880,000</b>	<b>298,720,000</b>	
VCJA1U 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>	
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VCPA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VJB09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC23 On 20/08/2018 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total VKC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC24 On 20/02/2019 Spot Bond					0.00000	100.02033				0.00	0	0
<b>Total VKC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC26 On 05/09/2018 Spot Bond					0.00000	101.56278				0.00	0	0
<b>Total VKC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond					0.00000	101.74680				0.00	0	0
<b>Total VKE07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE08 On 29/03/2019 Spot Bond					0.00000	101.42882				0.00	0	0
<b>Total VKE08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE09 On 08/07/2020 Spot Bond					0.00000	101.60824				0.00	0	0
<b>Total VKE09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE10 On 08/07/2022 Spot Bond					0.00000	101.04192				0.00	0	0
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE11 On 20/04/2023 Spot Bond					0.00000	100.76779				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	100.42007				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>
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>
VR714L On 25/01/2019 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 VR714U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR714U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR832L On 28/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR832U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR832U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR833L On 18/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR833U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR833U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR834L On 25/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR834U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR834U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR835L On 26/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR835U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR835U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VRI712 On 11/12/2018 Spot Bond					0.00000	101.50213				0.00	0	0
<b>Total VRI712 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VRI712</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 10/10/2020 Spot Bond					0.00000	101.18588				0.00	0	95,000,000
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>95,000,000</b>
<b>Total For WHL01</b>										<b>0.00</b>	<b>0</b>	<b>95,000,000</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 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 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WRS2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP3 On 28/05/2019 Spot Bond			7.31000	103.32076	7.31000	103.30060				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total WSP3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			8.29000	103.22523	8.29000	103.20244				0.00	0	0
<b>Total WSP4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			8.73500	102.71831	8.73500	102.69444			33,413,122,000.00	3,825,200	956,300	
<b>Total WSP5 SPOT</b>									<b>33,413,122,000.00</b>	<b>3,825,200</b>	<b>956,300</b>	
<b>Total For WSP5</b>									<b>33,413,122,000.00</b>	<b>3,825,200</b>	<b>956,300</b>	
WSP5/f On 28/05/2021 Spot Bond			100.00000	20.53393	100.00000	20.48873			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			6.69500	92.97562	6.69500	92.95898			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>1.38e+017</b>	<b>909,587,013,220</b>	<b>572,225,268,631</b>	
<b>Total for SPOT :</b>									<b>1.38e+017</b>	<b>909,587,013,220</b>	<b>572,225,268,631</b>	
<b>Total Futures</b>									<b>1.38e+017</b>	<b>909,587,018,956</b>	<b>572,226,096,255</b>	
<b>Total Options</b>									<b>161 935.20</b>	<b>420</b>	<b>58,660</b>	
<b>Grand Total:</b>									<b>1.38e+017</b>	<b>909,587,019,376</b>	<b>572,226,154,915</b>	